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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 14/10/2024 TO: 14/10/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/10/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/10/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/10/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/10/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/10/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/10/2024	2025 On 07-November-24			Bond Future	185.00	184.9834	184.9952	184.9834	9,276.00
14/10/2024	2029 On 07-November-24			Bond Future	133.55	133.4940	133.5545	133.4940	7,602.00
14/10/2024	2029 On 06-February-25			Bond Future	136.31	136.2511	136.3134	136.2511	0.00
14/10/2024	2029 On 06-February-25	132.40	Call	Bond Future	3913	4	4	4	0.00
14/10/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
14/10/2024	2029 On 08-May-25			Bond Future	137.66	137.5936	137.6579	137.5936	0.00
14/10/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
14/10/2024	2029 On 08-May-25	137.85	Put	Bond Future	192	0	0	0	0.00
14/10/2024	2029 On 07-August-25			Bond Future	140.38	140.3103	140.3765	140.3103	0.00
14/10/2024	2029 On 07-August-25	137.41	Call	Bond Future	2967	3	3	3	0.00
14/10/2024	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
14/10/2024	2029 On 06-November-25			Bond Future	141.64	141.5755	141.6439	141.5755	0.00
14/10/2024	2029 On 06-November-25	139.79	Call	Bond Future	1854	2	2	2	0.00
14/10/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
14/10/2024	2030 On 07-November-24			Bond Future	9.18	97.6230	97.4235	97.6230	181,968.00
14/10/2024	2030 On 07-November-24	10.75	Call	Bond Future	5956	6	6	6	0.00
14/10/2024	2030 On 07-November-24	10.74	Call	Bond Future	5920	6	6	6	0.00
14/10/2024	2030 On 07-November-24	10.76	Call	Bond Future	5993	6	6	6	0.00
14/10/2024	2030 On 07-November-24	10.21	Call	Bond Future	3961	4	4	4	600.00
14/10/2024	2030 On 07-November-24	10.71	Call	Bond Future	5810	6	6	6	600.00
14/10/2024	2030 On 07-November-24	11.91	Call	Bond Future	10068	10	10	10	0.00
14/10/2024	2030 On 07-November-24	11.91	Put	Bond Future	0	0	0	0	600.00
14/10/2024	2030 On 07-November-24	10.71	Put	Bond Future	0	0	0	0	0.00
14/10/2024	2030 On 07-November-24	10.21	Put	Bond Future	3	0	0	0	0.00
14/10/2024	2030 On 07-November-24	10.76	Put	Bond Future	0	0	0	0	0.00
14/10/2024	2030 On 07-November-24	10.74	Put	Bond Future	0	0	0	0	0.00
14/10/2024	2030 On 07-November-24	10.75	Put	Bond Future	0	0	0	0	0.00
14/10/2024	2030 On 06-February-25			Bond Future	9.24	95.6053	95.4022	95.6053	29,467.00
14/10/2024	2030 On 06-February-25	10.68	Call	Bond Future	5361	6	5	6	0.00
14/10/2024	2030 On 06-February-25	8.68	Call	Bond Future	343	0	0	0	800.00
14/10/2024	2030 On 06-February-25	9.18	Call	Bond Future	1003	1	1	1	800.00
14/10/2024	2030 On 06-February-25	9.69	Call	Bond Future	2200	2	2	2	0.00
14/10/2024	2030 On 06-February-25	9.69	Put	Bond Future	492	0	0	0	800.00
14/10/2024	2030 On 06-February-25	9.18	Put	Bond Future	1213	1	1	1	0.00
14/10/2024	2030 On 06-February-25	8.68	Put	Bond Future	2481	2	2	2	0.00
14/10/2024	2030 On 06-February-25	10.68	Put	Bond Future	65	0	0	0	0.00
14/10/2024	2030 On 08-May-25			Bond Future	9.31	97.5221	97.3153	97.5221	0.00
14/10/2024	2030 On 08-May-25	9.93	Call	Bond Future	2928	3	3	3	0.00
14/10/2024	2030 On 08-May-25	11.86	Call	Bond Future	8780	9	9	9	0.00
14/10/2024	2030 On 08-May-25	10.31	Call	Bond Future	3990	4	4	4	1,640.00
14/10/2024	2030 On 08-May-25	12.28	Call	Bond Future	10098	10	10	10	0.00
14/10/2024	2030 On 08-May-25	10.69	Call	Bond Future	5128	5	5	5	2,280.00
14/10/2024	2030 On 08-May-25	9.18	Call	Bond Future	1243	1	1	1	800.00
14/10/2024	2030 On 08-May-25	9.99	Call	Bond Future	3089	3	3	3	0.00
14/10/2024	2030 On 08-May-25	8.68	Call	Bond Future	562	1	1	1	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2024	2030 On 08-May-25	9.18	Put	Bond Future	1722	2	2	2	0.00
14/10/2024	2030 On 08-May-25	8.68	Put	Bond Future	2892	3	3	3	0.00
14/10/2024	2030 On 08-May-25	9.99	Put	Bond Future	660	1	1	1	800.00
14/10/2024	2030 On 08-May-25	12.28	Put	Bond Future	17	0	0	0	2,280.00
14/10/2024	2030 On 08-May-25	10.69	Put	Bond Future	272	0	0	0	0.00
14/10/2024	2030 On 08-May-25	11.86	Put	Bond Future	42	0	0	0	1,640.00
14/10/2024	2030 On 08-May-25	10.31	Put	Bond Future	442	0	0	0	0.00
14/10/2024	2030 On 08-May-25	9.93	Put	Bond Future	711	1	1	1	0.00
14/10/2024	2030 On 07-August-25			Bond Future	9.41	95.4133	95.2030	95.4133	0.00
14/10/2024	2030 On 07-August-25	11.11	Call	Bond Future	6070	6	6	6	0.00
14/10/2024	2030 On 07-August-25	12.12	Call	Bond Future	8955	9	9	9	0.00
14/10/2024	2030 On 07-August-25	10.48	Call	Bond Future	4322	4	4	4	1,054.00
14/10/2024	2030 On 07-August-25	12.12	Put	Bond Future	108	0	0	0	1,054.00
14/10/2024	2030 On 07-August-25	10.48	Put	Bond Future	704	1	1	1	0.00
14/10/2024	2030 On 07-August-25	11.11	Put	Bond Future	397	0	0	0	0.00
14/10/2024	2030 On 06-November-25			Bond Future	9.52	97.2335	97.0196	97.2335	0.00
14/10/2024	2030 On 06-November-25	9.54	Call	Bond Future	2050	2	2	2	0.00
14/10/2024	2030 On 06-November-25	9.54	Put	Bond Future	1998	2	2	2	0.00
14/10/2024	2032 On 07-November-24			Bond Future	9.84	93.0235	92.7294	93.0235	71,207.00
14/10/2024	2032 On 07-November-24	11.48	Call	Bond Future	7570	8	8	8	0.00
14/10/2024	2032 On 07-November-24	11.49	Call	Bond Future	7614	8	8	8	0.00
14/10/2024	2032 On 07-November-24	11.47	Call	Bond Future	7526	8	8	8	0.00
14/10/2024	2032 On 07-November-24	11.64	Call	Bond Future	8266	9	8	9	1,615.00
14/10/2024	2032 On 07-November-24	13.36	Call	Bond Future	15304	16	15	16	0.00
14/10/2024	2032 On 07-November-24	10.60	Call	Bond Future	3641	4	4	4	0.00
14/10/2024	2032 On 07-November-24	11.61	Call	Bond Future	8136	8	8	8	600.00
14/10/2024	2032 On 07-November-24	12.95	Call	Bond Future	13698	14	14	14	0.00
14/10/2024	2032 On 07-November-24	11.11	Call	Bond Future	5934	6	6	6	600.00
14/10/2024	2032 On 07-November-24	9.75	Call	Bond Future	455	1	0	1	50.00
14/10/2024	2032 On 07-November-24	9.90	Call	Bond Future	842	1	1	1	100.00
14/10/2024	2032 On 07-November-24	9.86	Call	Bond Future	727	1	1	1	0.00
14/10/2024	2032 On 07-November-24	9.86	Put	Bond Future	650	1	1	1	0.00
14/10/2024	2032 On 07-November-24	9.90	Put	Bond Future	570	0	1	0	0.00
14/10/2024	2032 On 07-November-24	9.75	Put	Bond Future	916	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2024	2032 On 07-November-24	11.61	Put	Bond Future	1	0	0	0	0.00
14/10/2024	2032 On 07-November-24	12.95	Put	Bond Future	0	0	0	0	600.00
14/10/2024	2032 On 07-November-24	11.11	Put	Bond Future	4	0	0	0	0.00
14/10/2024	2032 On 07-November-24	10.60	Put	Bond Future	40	0	0	0	200.00
14/10/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
14/10/2024	2032 On 07-November-24	11.64	Put	Bond Future	0	0	0	0	0.00
14/10/2024	2032 On 07-November-24	11.47	Put	Bond Future	1	0	0	0	0.00
14/10/2024	2032 On 07-November-24	11.49	Put	Bond Future	1	0	0	0	0.00
14/10/2024	2032 On 07-November-24	11.48	Put	Bond Future	1	0	0	0	0.00
14/10/2024	2032 On 06-February-25			Bond Future	9.92	94.9219	94.6221	94.9219	57,373.00
14/10/2024	2032 On 06-February-25	11.72	Call	Bond Future	8132	8	8	8	0.00
14/10/2024	2032 On 06-February-25	9.42	Call	Bond Future	516	1	1	1	800.00
14/10/2024	2032 On 06-February-25	9.92	Call	Bond Future	1467	2	1	2	800.00
14/10/2024	2032 On 06-February-25	10.61	Call	Bond Future	3673	4	4	4	0.00
14/10/2024	2032 On 06-February-25	10.61	Put	Bond Future	466	0	0	0	800.00
14/10/2024	2032 On 06-February-25	9.92	Put	Bond Future	1467	1	1	1	0.00
14/10/2024	2032 On 06-February-25	9.42	Put	Bond Future	2934	3	3	3	0.00
14/10/2024	2032 On 06-February-25	11.72	Put	Bond Future	58	0	0	0	0.00
14/10/2024	2032 On 08-May-25			Bond Future	10.01	92.6616	92.3562	92.6616	0.00
14/10/2024	2032 On 08-May-25	10.91	Call	Bond Future	4732	5	5	5	0.00
14/10/2024	2032 On 08-May-25	9.42	Call	Bond Future	813	1	1	1	800.00
14/10/2024	2032 On 08-May-25	9.92	Call	Bond Future	1739	2	2	2	800.00
14/10/2024	2032 On 08-May-25	10.97	Call	Bond Future	4946	5	5	5	0.00
14/10/2024	2032 On 08-May-25	10.97	Put	Bond Future	633	1	1	1	800.00
14/10/2024	2032 On 08-May-25	9.92	Put	Bond Future	2145	2	2	2	0.00
14/10/2024	2032 On 08-May-25	9.42	Put	Bond Future	3580	3	4	3	0.00
14/10/2024	2032 On 08-May-25	10.91	Put	Bond Future	681	1	1	1	0.00
14/10/2024	2032 On 07-August-25			Bond Future	10.11	94.4676	94.1567	94.4676	0.00
14/10/2024	2032 On 07-August-25	12.01	Call	Bond Future	8498	9	8	9	0.00
14/10/2024	2032 On 07-August-25	12.01	Put	Bond Future	473	0	0	0	0.00
14/10/2024	2032 On 06-November-25			Bond Future	10.24	92.1097	91.7933	92.1097	0.00
14/10/2024	2032 On 06-November-25	10.42	Call	Bond Future	3348	4	3	4	0.00
14/10/2024	2032 On 06-November-25	10.42	Put	Bond Future	2551	2	3	2	0.00
14/10/2024	2033 On 07-November-24			Bond Future	126.34	126.7099	126.3367	126.7099	6,818.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2024	2033 On 06-February-25			Bond Future	128.95	129.3269	128.9466	129.3269	557.00
14/10/2024	2033 On 06-February-25	124.94	Call	Bond Future	4007	4	4	4	0.00
14/10/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
14/10/2024	2033 On 08-May-25			Bond Future	130.04	130.4296	130.0421	130.4296	0.00
14/10/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
14/10/2024	2033 On 08-May-25	130.62	Put	Bond Future	578	0	1	0	0.00
14/10/2024	2033 On 07-August-25			Bond Future	132.61	133.0049	132.6105	133.0049	0.00
14/10/2024	2033 On 07-August-25	128.65	Call	Bond Future	3960	4	4	4	0.00
14/10/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
14/10/2024	2033 On 06-November-25			Bond Future	133.63	134.0268	133.6256	134.0268	0.00
14/10/2024	2033 On 06-November-25	133.14	Call	Bond Future	486	1	0	1	0.00
14/10/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
14/10/2024	2037 On 07-November-24			Bond Future	10.82	87.1873	86.8311	87.1873	182,928.00
14/10/2024	2037 On 07-November-24	12.58	Call	Bond Future	9588	10	10	10	0.00
14/10/2024	2037 On 07-November-24	12.57	Call	Bond Future	9538	10	10	10	0.00
14/10/2024	2037 On 07-November-24	12.59	Call	Bond Future	9638	10	10	10	0.00
14/10/2024	2037 On 07-November-24	12.59	Put	Bond Future	0	0	0	0	0.00
14/10/2024	2037 On 07-November-24	12.57	Put	Bond Future	0	0	0	0	0.00
14/10/2024	2037 On 07-November-24	12.58	Put	Bond Future	0	0	0	0	0.00
14/10/2024	2037 On 06-February-25			Bond Future	10.91	84.7060	84.3429	84.7060	59,900.00
14/10/2024	2037 On 06-February-25	12.76	Call	Bond Future	9957	10	10	10	0.00
14/10/2024	2037 On 06-February-25	12.76	Put	Bond Future	74	0	0	0	0.00
14/10/2024	2037 On 08-May-25			Bond Future	11.01	86.4039	86.0340	86.4039	3,975.00
14/10/2024	2037 On 08-May-25	12.25	Call	Bond Future	7337	8	7	8	0.00
14/10/2024	2037 On 08-May-25	13.35	Call	Bond Future	12176	13	12	13	7,500.00
14/10/2024	2037 On 08-May-25	12.55	Call	Bond Future	8658	9	9	9	15,000.00
14/10/2024	2037 On 08-May-25	13.30	Call	Bond Future	11959	12	12	12	7,500.00
14/10/2024	2037 On 08-May-25	13.30	Put	Bond Future	177	0	0	0	0.00
14/10/2024	2037 On 08-May-25	12.55	Put	Bond Future	467	0	0	0	0.00
14/10/2024	2037 On 08-May-25	13.35	Put	Bond Future	164	0	0	0	0.00
14/10/2024	2037 On 08-May-25	12.25	Put	Bond Future	654	1	1	1	0.00
14/10/2024	2037 On 07-August-25			Bond Future	11.13	83.8273	83.4505	83.8273	15.00
14/10/2024	2037 On 07-August-25	13.01	Call	Bond Future	10369	11	10	11	0.00
14/10/2024	2037 On 07-August-25	12.17	Call	Bond Future	6948	7	7	7	0.00

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14/10/2024	2037 On 07-August-25	11.42	Call	Bond Future	4173	4	4	4	0.00
14/10/2024	2037 On 07-August-25	10.55	Call	Bond Future	1738	2	2	2	2,341.00
14/10/2024	2037 On 07-August-25	10.64	Call	Bond Future	1937	2	2	2	200.00
14/10/2024	2037 On 07-August-25	11.82	Call	Bond Future	5601	6	6	6	0.00
14/10/2024	2037 On 07-August-25	11.07	Call	Bond Future	3063	3	3	3	0.00
14/10/2024	2037 On 07-August-25	10.34	Call	Bond Future	1332	1	1	1	2,541.00
14/10/2024	2037 On 07-August-25	11.07	Put	Bond Future	3415	3	3	3	2,541.00
14/10/2024	2037 On 07-August-25	10.34	Put	Bond Future	5958	6	6	6	0.00
14/10/2024	2037 On 07-August-25	11.82	Put	Bond Future	1859	2	2	2	2,541.00
14/10/2024	2037 On 07-August-25	10.64	Put	Bond Future	4770	5	5	5	0.00
14/10/2024	2037 On 07-August-25	11.42	Put	Bond Future	2579	2	3	2	2,541.00
14/10/2024	2037 On 07-August-25	10.55	Put	Bond Future	5103	5	5	5	0.00
14/10/2024	2037 On 07-August-25	12.17	Put	Bond Future	1392	1	1	1	2,741.00
14/10/2024	2037 On 07-August-25	13.01	Put	Bond Future	691	1	1	1	0.00
14/10/2024	2037 On 06-November-25			Bond Future	11.25	85.4252	85.0415	85.4252	0.00
14/10/2024	2037 On 06-November-25	11.63	Call	Bond Future	5064	5	5	5	0.00
14/10/2024	2037 On 06-November-25	11.63	Put	Bond Future	3029	3	3	3	0.00
14/10/2024	2038 On 07-November-24			Bond Future	138.81	138.8043	138.8106	138.8043	2,068.00
14/10/2024	2038 On 06-February-25			Bond Future	139.57	139.5646	139.5717	139.5646	1,236.00
14/10/2024	2038 On 06-February-25	135.23	Call	Bond Future	4342	4	4	4	0.00
14/10/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
14/10/2024	2038 On 08-May-25			Bond Future	142.41	142.3973	142.4052	142.3973	0.00
14/10/2024	2038 On 08-May-25	139.68	Call	Bond Future	2725	3	3	3	0.00
14/10/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
14/10/2024	2038 On 07-August-25			Bond Future	143.07	143.0583	143.0673	143.0583	0.00
14/10/2024	2038 On 07-August-25	139.56	Call	Bond Future	3507	3	4	3	0.00
14/10/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
14/10/2024	2038 On 06-November-25			Bond Future	145.84	145.8254	145.8353	145.8254	0.00
14/10/2024	2038 On 06-November-25	143.88	Call	Bond Future	1955	2	2	2	0.00
14/10/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
14/10/2024	2040 On 07-November-24			Bond Future	11.08	87.7714	87.3857	87.7714	100,614.00
14/10/2024	2040 On 07-November-24	12.85	Call	Bond Future	10335	11	10	11	0.00
14/10/2024	2040 On 07-November-24	12.86	Call	Bond Future	10388	11	10	11	0.00
14/10/2024	2040 On 07-November-24	12.84	Call	Bond Future	10282	11	10	11	0.00

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14/10/2024	2040 On 07-November-24	12.10	Call	Bond Future	6214	7	6	7	640.00
14/10/2024	2040 On 07-November-24	12.60	Call	Bond Future	8997	9	9	9	0.00
14/10/2024	2040 On 07-November-24	13.15	Call	Bond Future	11892	12	12	12	0.00
14/10/2024	2040 On 07-November-24	13.15	Put	Bond Future	0	0	0	0	640.00
14/10/2024	2040 On 07-November-24	12.10	Put	Bond Future	7	0	0	0	0.00
14/10/2024	2040 On 07-November-24	12.60	Put	Bond Future	0	0	0	0	640.00
14/10/2024	2040 On 07-November-24	12.84	Put	Bond Future	0	0	0	0	0.00
14/10/2024	2040 On 07-November-24	12.86	Put	Bond Future	0	0	0	0	0.00
14/10/2024	2040 On 07-November-24	12.85	Put	Bond Future	0	0	0	0	0.00
14/10/2024	2040 On 06-February-25			Bond Future	11.17	85.0514	84.6582	85.0514	16,770.00
14/10/2024	2040 On 06-February-25	12.95	Call	Bond Future	10329	11	10	11	0.00
14/10/2024	2040 On 06-February-25	11.00	Call	Bond Future	1430	2	1	2	780.00
14/10/2024	2040 On 06-February-25	11.70	Call	Bond Future	4107	4	4	4	0.00
14/10/2024	2040 On 06-February-25	12.20	Call	Bond Future	6527	7	7	7	0.00
14/10/2024	2040 On 06-February-25	12.20	Put	Bond Future	361	0	0	0	780.00
14/10/2024	2040 On 06-February-25	11.70	Put	Bond Future	845	1	1	1	780.00
14/10/2024	2040 On 06-February-25	11.00	Put	Bond Future	2517	2	3	2	0.00
14/10/2024	2040 On 06-February-25	12.95	Put	Bond Future	97	0	0	0	0.00
14/10/2024	2040 On 08-May-25			Bond Future	11.27	86.7561	86.3555	86.7561	3,900.00
14/10/2024	2040 On 08-May-25	12.63	Call	Bond Future	8490	9	8	9	0.00
14/10/2024	2040 On 08-May-25	13.43	Call	Bond Future	12220	13	12	13	7,500.00
14/10/2024	2040 On 08-May-25	12.75	Call	Bond Future	9052	9	9	9	15,000.00
14/10/2024	2040 On 08-May-25	13.50	Call	Bond Future	12538	13	13	13	7,500.00
14/10/2024	2040 On 08-May-25	13.50	Put	Bond Future	222	0	0	0	0.00
14/10/2024	2040 On 08-May-25	12.75	Put	Bond Future	556	1	1	1	0.00
14/10/2024	2040 On 08-May-25	13.43	Put	Bond Future	247	0	0	0	0.00
14/10/2024	2040 On 08-May-25	12.63	Put	Bond Future	634	1	1	1	0.00
14/10/2024	2040 On 07-August-25			Bond Future	11.39	83.9356	83.5275	83.9356	16.00
14/10/2024	2040 On 07-August-25	13.29	Call	Bond Future	11259	12	11	12	0.00
14/10/2024	2040 On 07-August-25	13.29	Put	Bond Future	754	1	1	1	0.00
14/10/2024	2040 On 06-November-25			Bond Future	11.51	85.5351	85.1196	85.5351	0.00
14/10/2024	2040 On 06-November-25	11.84	Call	Bond Future	5372	6	5	6	0.00
14/10/2024	2040 On 06-November-25	11.84	Put	Bond Future	3425	3	3	3	0.00
14/10/2024	2044 On 07-November-24			Bond Future	11.18	83.7044	83.4082	83.7044	66,792.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2024	2044 On 07-November-24	12.91	Call	Bond Future	10281	11	10	11	0.00
14/10/2024	2044 On 07-November-24	12.90	Call	Bond Future	10228	11	10	11	0.00
14/10/2024	2044 On 07-November-24	12.92	Call	Bond Future	10334	11	10	11	0.00
14/10/2024	2044 On 07-November-24	12.25	Call	Bond Future	6635	7	7	7	0.00
14/10/2024	2044 On 07-November-24	12.00	Call	Bond Future	5184	5	5	5	0.00
14/10/2024	2044 On 07-November-24	12.50	Call	Bond Future	8050	8	8	8	0.00
14/10/2024	2044 On 07-November-24	12.50	Put	Bond Future	1	0	0	0	11,405.00
14/10/2024	2044 On 07-November-24	12.00	Put	Bond Future	19	0	0	0	13,875.00
14/10/2024	2044 On 07-November-24	12.25	Put	Bond Future	4	0	0	0	9,540.00
14/10/2024	2044 On 07-November-24	12.92	Put	Bond Future	0	0	0	0	0.00
14/10/2024	2044 On 07-November-24	12.90	Put	Bond Future	0	0	0	0	0.00
14/10/2024	2044 On 07-November-24	12.91	Put	Bond Future	0	0	0	0	0.00
14/10/2024	2044 On 06-February-25			Bond Future	11.27	81.0267	80.7248	81.0267	6,315.00
14/10/2024	2044 On 06-February-25	13.02	Call	Bond Future	10380	11	10	11	0.00
14/10/2024	2044 On 06-February-25	12.00	Call	Bond Future	5219	5	5	5	449.00
14/10/2024	2044 On 06-February-25	13.75	Call	Bond Future	13936	14	14	14	0.00
14/10/2024	2044 On 06-February-25	12.50	Call	Bond Future	7734	8	8	8	449.00
14/10/2024	2044 On 06-February-25	12.00	Put	Bond Future	639	1	1	1	0.00
14/10/2024	2044 On 06-February-25	13.75	Put	Bond Future	23	0	0	0	449.00
14/10/2024	2044 On 06-February-25	12.50	Put	Bond Future	276	0	0	0	0.00
14/10/2024	2044 On 06-February-25	13.02	Put	Bond Future	114	0	0	0	0.00
14/10/2024	2044 On 08-May-25			Bond Future	11.36	82.6508	82.3432	82.6508	0.00
14/10/2024	2044 On 08-May-25	12.72	Call	Bond Future	8699	9	9	9	0.00
14/10/2024	2044 On 08-May-25	12.40	Call	Bond Future	7208	7	7	7	0.00
14/10/2024	2044 On 08-May-25	11.65	Call	Bond Future	3948	4	4	4	0.00
14/10/2024	2044 On 08-May-25	10.92	Call	Bond Future	1554	2	2	2	2,490.00
14/10/2024	2044 On 08-May-25		Call	Bond Future	14.43	0.0178	0.0144	0.0178	0.00
14/10/2024	2044 On 08-May-25		Put	Bond Future	17671.24	17.3671	17.6712	17.3671	0.00
14/10/2024	2044 On 08-May-25	11.65	Put	Bond Future	2137	2	2	2	2,490.00
14/10/2024	2044 On 08-May-25	10.92	Put	Bond Future	4491	4	4	4	0.00
14/10/2024	2044 On 08-May-25	12.40	Put	Bond Future	959	1	1	1	2,490.00
14/10/2024	2044 On 08-May-25	12.72	Put	Bond Future	680	1	1	1	0.00
14/10/2024	2044 On 07-August-25			Bond Future	11.47	79.8754	79.5623	79.8754	0.00
14/10/2024	2044 On 07-August-25	13.34	Call	Bond Future	11309	12	11	12	0.00
14/10/2024	2044 On 07-August-25	13.34	Put	Bond Future	784	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2024	2044 On 06-November-25			Bond Future	11.59	81.3974	81.0786	81.3974	0.00
14/10/2024	2044 On 06-November-25	11.88	Call	Bond Future	5443	6	5	6	0.00
14/10/2024	2044 On 06-November-25	11.88	Put	Bond Future	3653	4	4	4	0.00
14/10/2024	2046 On 07-November-24			Bond Future	119.05	119.2207	119.0466	119.2207	10,481.00
14/10/2024	2046 On 06-February-25			Bond Future	121.51	121.6830	121.5057	121.6830	7,227.00
14/10/2024	2046 On 06-February-25	114.01	Call	Bond Future	7496	8	7	8	0.00
14/10/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
14/10/2024	2046 On 08-May-25			Bond Future	121.74	121.9163	121.7362	121.9163	0.00
14/10/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
14/10/2024	2046 On 08-May-25	121.97	Put	Bond Future	234	0	0	0	0.00
14/10/2024	2046 On 07-August-25			Bond Future	124.14	124.3227	124.1395	124.3227	0.00
14/10/2024	2046 On 07-August-25	118.69	Call	Bond Future	5450	6	5	6	0.00
14/10/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
14/10/2024	2046 On 06-November-25			Bond Future	124.26	124.4482	124.2626	124.4482	0.00
14/10/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
14/10/2024	2046 On 06-November-25	125.41	Put	Bond Future	1147	1	1	1	0.00
14/10/2024	2050 On 07-November-24			Bond Future	120.65	121.0513	120.6520	121.0513	7,619.00
14/10/2024	2050 On 06-February-25			Bond Future	120.80	121.2044	120.7973	121.2044	8,284.00
14/10/2024	2050 On 06-February-25	115.60	Call	Bond Future	5197	6	5	6	0.00
14/10/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
14/10/2024	2050 On 08-May-25			Bond Future	123.25	123.6645	123.2498	123.6645	0.00
14/10/2024	2050 On 08-May-25	121.16	Call	Bond Future	2090	3	2	3	0.00
14/10/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
14/10/2024	2050 On 07-August-25			Bond Future	123.29	123.7102	123.2882	123.7102	0.00
14/10/2024	2050 On 07-August-25	119.89	Call	Bond Future	3398	4	3	4	0.00
14/10/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
14/10/2024	2050 On 06-November-25			Bond Future	125.67	126.1028	125.6732	126.1028	0.00
14/10/2024	2050 On 06-November-25	124.42	Call	Bond Future	1253	2	1	2	0.00
14/10/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
14/10/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/10/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/10/2024	8657 On 21-December-26			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
14/10/2024	AL37 On 07-November-24			Index Future	1045.24	1047.5450	1045.2380	1047.5450	0.00
14/10/2024	AL37 On 06-February-25			Index Future	1066.58	1068.9220	1066.5820	1068.9220	0.00
14/10/2024	AL37 On 08-May-25			Index Future	1088.00	1090.3730	1087.9990	1090.3730	0.00
14/10/2024	AL37 On 07-August-25			Index Future	1109.26	1111.6630	1109.2570	1111.6630	0.00
14/10/2024	AL37 On 06-November-25			Index Future	1130.52	1132.9530	1130.5150	1132.9530	0.00
14/10/2024	AL7T On 07-November-24			Index Future	1254.14	1258.4960	1254.1390	1258.4960	0.00
14/10/2024	AL7T On 06-February-25			Index Future	1279.75	1284.1790	1279.7490	1284.1790	0.00
14/10/2024	AL7T On 08-May-25			Index Future	1305.45	1309.9490	1305.4460	1309.9490	0.00
14/10/2024	AL7T On 07-August-25			Index Future	1330.95	1335.5260	1330.9530	1335.5260	0.00
14/10/2024	AL7T On 06-November-25			Index Future	1356.46	1361.1040	1356.4600	1361.1040	0.00
14/10/2024	ALBI On 07-November-24			Index Future	1083.09	1086.6350	1083.0860	1086.6350	102.00
14/10/2024	ALBI On 06-February-25			Index Future	1105.20	1108.8100	1105.2020	1108.8100	16.00
14/10/2024	ALBI On 08-May-25			Index Future	1127.39	1131.0610	1127.3940	1131.0610	0.00
14/10/2024	ALBI On 07-August-25			Index Future	1149.42	1153.1450	1149.4220	1153.1450	0.00
14/10/2024	ALBI On 06-November-25			Index Future	1171.45	1175.2300	1171.4510	1175.2300	0.00
14/10/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/10/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/10/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/10/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/10/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/10/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/10/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
14/10/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/10/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/10/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/10/2024	C050 On 31-December-50			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
14/10/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/10/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/10/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
14/10/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/10/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/10/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/10/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/10/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/10/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
14/10/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/10/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/10/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/10/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/10/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/10/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/10/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/10/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/10/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/10/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/10/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/10/2024	ES33 On 07-November-24			Bond Future	11.03	81.8761	81.5882	81.8761	0.00
14/10/2024	ES33 On 06-February-25			Bond Future	11.14	83.5671	83.2737	83.5671	0.00
14/10/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9542	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
14/10/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
14/10/2024	ES33 On 08-May-25			Bond Future	11.26	81.4633	81.1642	81.4633	0.00
14/10/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6392	7	6	7	0.00
14/10/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
14/10/2024	ES33 On 07-August-25			Bond Future	11.40	83.0697	82.7651	83.0697	0.00
14/10/2024	ES33 On 07-August-25	13.56	Call	Bond Future	8960	9	9	9	0.00
14/10/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
14/10/2024	ES33 On 06-November-25			Bond Future	11.56	80.8774	80.5673	80.8774	0.00
14/10/2024	ES33 On 06-November-25	12.01	Call	Bond Future	1917	2	2	2	0.00
14/10/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
14/10/2024	ES42 On 07-November-24			Bond Future	11.41	78.9540	78.5831	78.9540	0.00
14/10/2024	ES42 On 06-February-25			Bond Future	11.51	80.5847	80.2065	80.5847	0.00
14/10/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11813	12	12	12	0.00
14/10/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
14/10/2024	ES42 On 08-May-25			Bond Future	11.61	77.9534	77.5679	77.9534	0.00
14/10/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8937	9	9	9	0.00
14/10/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
14/10/2024	ES42 On 07-August-25			Bond Future	11.73	79.4892	79.0965	79.4892	0.00
14/10/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10824	11	11	11	0.00
14/10/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
14/10/2024	ES42 On 06-November-25			Bond Future	11.85	76.7587	76.3587	76.7587	0.00
14/10/2024	ES42 On 06-November-25	12.39	Call	Bond Future	3025	3	3	3	0.00
14/10/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
14/10/2024	GOVI On 07-November-24			GOVI	1066.15	1069.6040	1066.1460	1069.6040	677.00
14/10/2024	GOVI On 07-November-24	948.80	Call	GOVI	1173460	121	117	121	0.00
14/10/2024	GOVI On 07-November-24	948.78	Call	GOVI	1173660	121	117	121	0.00
14/10/2024	GOVI On 07-November-24	948.79	Call	GOVI	1173560	121	117	121	0.00
14/10/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
14/10/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
14/10/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
14/10/2024	GOVI On 06-February-25			GOVI	1087.92	1091.4320	1087.9170	1091.4320	0.00
14/10/2024	GOVI On 06-February-25	972.00	Call	GOVI	1159170	119	116	119	0.00
14/10/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
14/10/2024	GOVI On 08-May-25			GOVI	1109.76	1113.3340	1109.7620	1113.3340	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
14/10/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	877620	91	88	91	0.00
14/10/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
14/10/2024	GOVI On 07-August-25			GOVI	1131.45	1135.0720	1131.4450	1135.0720	0.00
14/10/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1204450	124	120	124	0.00
14/10/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
14/10/2024	GOVI On 06-November-25			GOVI	1153.13	1156.8110	1153.1290	1156.8110	0.00
14/10/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	411290	45	41	45	0.00
14/10/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
14/10/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/10/2024	IGOV On 07-November-24			Index Future	368.09	368.6170	368.0850	368.6170	909.00
14/10/2024	IGOV On 06-February-25			Index Future	375.69	376.2300	375.6920	376.2300	0.00
14/10/2024	IGOV On 08-May-25			Index Future	383.32	383.8690	383.3240	383.8690	0.00
14/10/2024	IGOV On 07-August-25			Index Future	390.90	391.4520	390.9010	391.4520	0.00
14/10/2024	IGOV On 06-November-25			Index Future	398.48	399.0340	398.4780	399.0340	0.00
14/10/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
14/10/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
14/10/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
14/10/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
14/10/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
14/10/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
14/10/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
14/10/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
14/10/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
14/10/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
14/10/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
14/10/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/10/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
14/10/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
14/10/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
14/10/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
14/10/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
14/10/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	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
14/10/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
14/10/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
14/10/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
14/10/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
14/10/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
14/10/2024	R035 On 07-November-24			Bond Future	10.46	92.2698	91.9223	92.2698	107,271.00
14/10/2024	R035 On 07-November-24	12.18	Call	Bond Future	9269	10	9	10	0.00
14/10/2024	R035 On 07-November-24	12.19	Call	Bond Future	9319	10	9	10	0.00
14/10/2024	R035 On 07-November-24	12.17	Call	Bond Future	9219	10	9	10	0.00
14/10/2024	R035 On 07-November-24	13.23	Call	Bond Future	14285	15	14	15	0.00
14/10/2024	R035 On 07-November-24	12.20	Call	Bond Future	9369	10	9	10	1,000.00
14/10/2024	R035 On 07-November-24	11.10	Call	Bond Future	3659	4	4	4	0.00
14/10/2024	R035 On 07-November-24	11.10	Put	Bond Future	42	0	0	0	11,000.00
14/10/2024	R035 On 07-November-24	13.23	Put	Bond Future	0	0	0	0	1,000.00
14/10/2024	R035 On 07-November-24	12.20	Put	Bond Future	0	0	0	0	0.00
14/10/2024	R035 On 07-November-24	12.17	Put	Bond Future	0	0	0	0	0.00
14/10/2024	R035 On 07-November-24	12.19	Put	Bond Future	0	0	0	0	0.00
14/10/2024	R035 On 07-November-24	12.18	Put	Bond Future	0	0	0	0	0.00
14/10/2024	R035 On 06-February-25			Bond Future	10.55	94.1528	93.7986	94.1528	51,160.00
14/10/2024	R035 On 06-February-25	12.41	Call	Bond Future	9850	10	10	10	0.00
14/10/2024	R035 On 06-February-25	11.30	Call	Bond Future	4662	5	5	5	0.00
14/10/2024	R035 On 06-February-25	10.65	Call	Bond Future	2094	2	2	2	0.00
14/10/2024	R035 On 06-February-25	10.34	Call	Bond Future	1196	1	1	1	1,000.00
14/10/2024	R035 On 06-February-25	10.26	Call	Bond Future	1009	1	1	1	100.00
14/10/2024	R035 On 06-February-25	10.26	Put	Bond Future	2663	2	3	2	0.00
14/10/2024	R035 On 06-February-25	10.65	Put	Bond Future	1516	1	2	1	1,100.00
14/10/2024	R035 On 06-February-25	10.34	Put	Bond Future	2386	2	2	2	0.00
14/10/2024	R035 On 06-February-25	11.30	Put	Bond Future	526	0	1	0	1,100.00
14/10/2024	R035 On 06-February-25	12.41	Put	Bond Future	72	0	0	0	0.00
14/10/2024	R035 On 08-May-25			Bond Future	10.64	91.5305	91.1696	91.5305	0.00
14/10/2024	R035 On 08-May-25	11.78	Call	Bond Future	6751	7	7	7	0.00
14/10/2024	R035 On 08-May-25	10.44	Call	Bond Future	1896	2	2	2	150.00
14/10/2024	R035 On 08-May-25	10.95	Call	Bond Future	3474	4	3	4	0.00
14/10/2024	R035 On 08-May-25	11.70	Call	Bond Future	6412	7	6	7	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
14/10/2024	R035 On 08-May-25	11.46	Call	Bond Future	5419	6	5	6	400.00
14/10/2024	R035 On 08-May-25	13.35	Call	Bond Future	13567	14	14	14	0.00
14/10/2024	R035 On 08-May-25	12.70	Call	Bond Future	10752	11	11	11	0.00
14/10/2024	R035 On 08-May-25	12.70	Put	Bond Future	228	0	0	0	400.00
14/10/2024	R035 On 08-May-25	11.46	Put	Bond Future	1017	1	1	1	0.00
14/10/2024	R035 On 08-May-25	13.35	Put	Bond Future	75	0	0	0	400.00
14/10/2024	R035 On 08-May-25	11.70	Put	Bond Future	776	1	1	1	150.00
14/10/2024	R035 On 08-May-25	10.95	Put	Bond Future	1778	2	2	2	150.00
14/10/2024	R035 On 08-May-25	10.44	Put	Bond Future	3024	3	3	3	0.00
14/10/2024	R035 On 08-May-25	11.78	Put	Bond Future	708	1	1	1	0.00
14/10/2024	R035 On 07-August-25			Bond Future	10.75	93.3148	92.9473	93.3148	0.00
14/10/2024	R035 On 07-August-25	12.65	Call	Bond Future	10180	11	10	11	0.00
14/10/2024	R035 On 07-August-25	12.65	Put	Bond Future	604	1	1	1	0.00
14/10/2024	R035 On 06-November-25			Bond Future	10.87	90.5898	90.2156	90.5898	0.00
14/10/2024	R035 On 06-November-25	11.20	Call	Bond Future	4702	5	5	5	0.00
14/10/2024	R035 On 06-November-25	11.20	Put	Bond Future	2998	3	3	3	0.00
14/10/2024	R053 On 07-November-24			Bond Future	11.11	106.2813	105.7458	106.2813	3,664.00
14/10/2024	R053 On 07-November-24	12.80	Call	Bond Future	13313	14	13	14	0.00
14/10/2024	R053 On 07-November-24	12.79	Call	Bond Future	13244	14	13	14	0.00
14/10/2024	R053 On 07-November-24	12.81	Call	Bond Future	13383	14	13	14	0.00
14/10/2024	R053 On 07-November-24	12.81	Put	Bond Future	0	0	0	0	0.00
14/10/2024	R053 On 07-November-24	12.79	Put	Bond Future	0	0	0	0	0.00
14/10/2024	R053 On 07-November-24	12.80	Put	Bond Future	0	0	0	0	0.00
14/10/2024	R053 On 06-February-25			Bond Future	11.20	108.4501	107.9043	108.4501	2.00
14/10/2024	R053 On 06-February-25	12.94	Call	Bond Future	13683	14	14	14	0.00
14/10/2024	R053 On 06-February-25	12.94	Put	Bond Future	159	0	0	0	0.00
14/10/2024	R053 On 08-May-25			Bond Future	11.29	104.7574	104.2011	104.7574	0.00
14/10/2024	R053 On 08-May-25	12.64	Call	Bond Future	11538	12	12	12	0.00
14/10/2024	R053 On 08-May-25	12.64	Put	Bond Future	904	1	1	1	0.00
14/10/2024	R053 On 07-August-25			Bond Future	11.39	106.7983	106.2316	106.7983	0.00
14/10/2024	R053 On 07-August-25	13.17	Call	Bond Future	14532	15	15	15	0.00
14/10/2024	R053 On 07-August-25	13.17	Put	Bond Future	1134	1	1	1	0.00
14/10/2024	R053 On 06-November-25			Bond Future	11.49	102.9718	102.3947	102.9718	0.00
14/10/2024	R053 On 06-November-25	11.76	Call	Bond Future	6726	7	7	7	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
14/10/2024	R053 On 06-November-25	11.76	Put	Bond Future	4545	4	5	4	0.00
14/10/2024	R186 On 07-November-24			Bond Future	8.18	108.6284	108.5160	108.6284	148,139.00
14/10/2024	R186 On 07-November-24	9.14	Call	Bond Future	1852	2	2	2	0.00
14/10/2024	R186 On 07-November-24	9.15	Call	Bond Future	1871	2	2	2	0.00
14/10/2024	R186 On 07-November-24	9.13	Call	Bond Future	1833	2	2	2	0.00
14/10/2024	R186 On 07-November-24	9.13	Put	Bond Future	1	0	0	0	0.00
14/10/2024	R186 On 07-November-24	9.15	Put	Bond Future	1	0	0	0	0.00
14/10/2024	R186 On 07-November-24	9.14	Put	Bond Future	1	0	0	0	0.00
14/10/2024	R186 On 06-February-25			Bond Future	8.17	105.5336	105.4194	105.5336	17,136.00
14/10/2024	R186 On 06-February-25	9.03	Call	Bond Future	1604	2	2	2	0.00
14/10/2024	R186 On 06-February-25	9.03	Put	Bond Future	123	0	0	0	0.00
14/10/2024	R186 On 08-May-25			Bond Future	8.18	107.6500	107.5339	107.6500	0.00
14/10/2024	R186 On 08-May-25	8.47	Call	Bond Future	875	1	1	1	0.00
14/10/2024	R186 On 08-May-25	8.47	Put	Bond Future	439	0	0	0	0.00
14/10/2024	R186 On 07-August-25			Bond Future	8.24	104.4386	104.3208	104.4386	0.00
14/10/2024	R186 On 07-August-25	9.68	Call	Bond Future	1978	2	2	2	0.00
14/10/2024	R186 On 07-August-25	10.25	Call	Bond Future	2609	3	3	3	0.00
14/10/2024	R186 On 07-August-25	9.22	Call	Bond Future	1512	2	2	2	1,983.00
14/10/2024	R186 On 07-August-25	10.25	Put	Bond Future	63	0	0	0	1,983.00
14/10/2024	R186 On 07-August-25	9.22	Put	Bond Future	258	0	0	0	0.00
14/10/2024	R186 On 07-August-25	9.68	Put	Bond Future	145	0	0	0	0.00
14/10/2024	R186 On 06-November-25			Bond Future	8.36	106.4314	106.3118	106.4314	0.00
14/10/2024	R186 On 06-November-25	8.13	Call	Bond Future	456	1	0	1	0.00
14/10/2024	R186 On 06-November-25	8.13	Put	Bond Future	695	1	1	1	0.00
14/10/2024	R202 On 07-November-24			Bond Future	268.61	269.2079	268.6122	269.2079	1,956.00
14/10/2024	R202 On 06-February-25			Bond Future	268.97	269.5765	268.9697	269.5765	63.00
14/10/2024	R202 On 06-February-25	266.79	Call	Bond Future	2180	3	2	3	0.00
14/10/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
14/10/2024	R202 On 08-May-25			Bond Future	274.43	275.0489	274.4310	275.0489	0.00
14/10/2024	R202 On 08-May-25	272.31	Call	Bond Future	2121	3	2	3	0.00
14/10/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
14/10/2024	R202 On 07-August-25			Bond Future	274.55	275.1827	274.5547	275.1827	0.00
14/10/2024	R202 On 07-August-25	271.60	Call	Bond Future	2955	4	3	4	0.00
14/10/2024	R202 On 07-August-25	271.60	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
14/10/2024	R202 On 06-November-25			Bond Future	279.87	280.5062	279.8673	280.5062	0.00
14/10/2024	R202 On 06-November-25	275.64	Call	Bond Future	4227	5	4	5	0.00
14/10/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
14/10/2024	R209 On 07-November-24			Bond Future	10.60	72.6851	72.3722	72.6851	19,749.00
14/10/2024	R209 On 07-November-24	12.22	Call	Bond Future	7840	8	8	8	0.00
14/10/2024	R209 On 07-November-24	12.21	Call	Bond Future	7796	8	8	8	0.00
14/10/2024	R209 On 07-November-24	12.23	Call	Bond Future	7885	8	8	8	0.00
14/10/2024	R209 On 07-November-24	10.55	Call	Bond Future	610	1	1	1	100.00
14/10/2024	R209 On 07-November-24	11.00	Call	Bond Future	2204	3	2	3	0.00
14/10/2024	R209 On 07-November-24	11.00	Put	Bond Future	138	0	0	0	100.00
14/10/2024	R209 On 07-November-24	10.55	Put	Bond Future	851	1	1	1	0.00
14/10/2024	R209 On 07-November-24	12.23	Put	Bond Future	0	0	0	0	0.00
14/10/2024	R209 On 07-November-24	12.21	Put	Bond Future	0	0	0	0	0.00
14/10/2024	R209 On 07-November-24	12.22	Put	Bond Future	0	0	0	0	0.00
14/10/2024	R209 On 06-February-25			Bond Future	10.68	74.1684	73.8494	74.1684	1,243.00
14/10/2024	R209 On 06-February-25	12.44	Call	Bond Future	8413	9	8	9	0.00
14/10/2024	R209 On 06-February-25	12.44	Put	Bond Future	72	0	0	0	0.00
14/10/2024	R209 On 08-May-25			Bond Future	10.77	72.5014	72.1763	72.5014	0.00
14/10/2024	R209 On 08-May-25	11.89	Call	Bond Future	6025	6	6	6	0.00
14/10/2024	R209 On 08-May-25	11.89	Put	Bond Future	628	1	1	1	0.00
14/10/2024	R209 On 07-August-25			Bond Future	10.87	73.9146	73.5834	73.9146	0.00
14/10/2024	R209 On 07-August-25	12.68	Call	Bond Future	8918	9	9	9	0.00
14/10/2024	R209 On 07-August-25	12.68	Put	Bond Future	613	1	1	1	0.00
14/10/2024	R209 On 06-November-25			Bond Future	10.98	72.1732	71.8361	72.1732	0.00
14/10/2024	R209 On 06-November-25	11.27	Call	Bond Future	4176	4	4	4	0.00
14/10/2024	R209 On 06-November-25	11.27	Put	Bond Future	2769	3	3	3	0.00
14/10/2024	R210 On 07-November-24			Bond Future	241.59	241.7420	241.5927	241.7420	1,565.00
14/10/2024	R210 On 06-February-25			Bond Future	246.58	246.7347	246.5835	246.7347	188.00
14/10/2024	R210 On 06-February-25	239.61	Call	Bond Future	6973	7	7	7	0.00
14/10/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
14/10/2024	R210 On 08-May-25			Bond Future	248.20	248.3528	248.1997	248.3528	0.00
14/10/2024	R210 On 08-May-25	248.03	Call	Bond Future	170	0	0	0	0.00
14/10/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
14/10/2024	R210 On 07-August-25			Bond Future	253.10	253.2556	253.1007	253.2556	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
14/10/2024	R210 On 07-August-25	248.44	Call	Bond Future	4661	5	5	5	0.00
14/10/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
14/10/2024	R210 On 06-November-25			Bond Future	254.54	254.7009	254.5449	254.7009	0.00
14/10/2024	R210 On 06-November-25	252.14	Call	Bond Future	2405	3	2	3	0.00
14/10/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
14/10/2024	R213 On 07-November-24			Bond Future	9.58	89.6443	89.4071	89.6443	73,850.00
14/10/2024	R213 On 07-November-24	11.22	Call	Bond Future	6720	7	7	7	0.00
14/10/2024	R213 On 07-November-24	11.23	Call	Bond Future	6758	7	7	7	0.00
14/10/2024	R213 On 07-November-24	11.21	Call	Bond Future	6681	7	7	7	0.00
14/10/2024	R213 On 07-November-24	11.21	Put	Bond Future	1	0	0	0	0.00
14/10/2024	R213 On 07-November-24	11.23	Put	Bond Future	1	0	0	0	0.00
14/10/2024	R213 On 07-November-24	11.22	Put	Bond Future	1	0	0	0	0.00
14/10/2024	R213 On 06-February-25			Bond Future	9.65	91.4737	91.2320	91.4737	13,130.00
14/10/2024	R213 On 06-February-25	11.35	Call	Bond Future	6790	7	7	7	0.00
14/10/2024	R213 On 06-February-25	11.35	Put	Bond Future	54	0	0	0	0.00
14/10/2024	R213 On 08-May-25			Bond Future	9.73	89.7508	89.5047	89.7508	0.00
14/10/2024	R213 On 08-May-25	10.52	Call	Bond Future	3761	4	4	4	0.00
14/10/2024	R213 On 08-May-25	10.52	Put	Bond Future	646	1	1	1	0.00
14/10/2024	R213 On 07-August-25			Bond Future	9.83	91.5010	91.2504	91.5010	0.00
14/10/2024	R213 On 07-August-25	11.66	Call	Bond Future	7194	7	7	7	0.00
14/10/2024	R213 On 07-August-25	11.66	Put	Bond Future	411	0	0	0	0.00
14/10/2024	R213 On 06-November-25			Bond Future	9.95	89.6945	89.4396	89.6945	0.00
14/10/2024	R213 On 06-November-25	10.05	Call	Bond Future	2672	3	3	3	0.00
14/10/2024	R213 On 06-November-25	10.05	Put	Bond Future	2302	2	2	2	0.00
14/10/2024	R214 On 07-November-24			Bond Future	10.89	68.4946	68.1576	68.4946	20,587.00
14/10/2024	R214 On 07-November-24	12.61	Call	Bond Future	8721	9	9	9	0.00
14/10/2024	R214 On 07-November-24	12.60	Call	Bond Future	8676	9	9	9	0.00
14/10/2024	R214 On 07-November-24	12.62	Call	Bond Future	8766	9	9	9	0.00
14/10/2024	R214 On 07-November-24	12.62	Put	Bond Future	0	0	0	0	0.00
14/10/2024	R214 On 07-November-24	12.60	Put	Bond Future	0	0	0	0	0.00
14/10/2024	R214 On 07-November-24	12.61	Put	Bond Future	0	0	0	0	0.00
14/10/2024	R214 On 06-February-25			Bond Future	10.97	69.8923	69.5488	69.8923	2,201.00
14/10/2024	R214 On 06-February-25	12.71	Call	Bond Future	8793	9	9	9	0.00
14/10/2024	R214 On 06-February-25	11.75	Call	Bond Future	4606	5	5	5	554.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2024	R214 On 06-February-25	12.25	Call	Bond Future	6778	7	7	7	554.00
14/10/2024	R214 On 06-February-25	13.63	Call	Bond Future	12629	13	13	13	0.00
14/10/2024	R214 On 06-February-25	13.63	Put	Bond Future	10	0	0	0	554.00
14/10/2024	R214 On 06-February-25	12.25	Put	Bond Future	193	0	0	0	0.00
14/10/2024	R214 On 06-February-25	11.75	Put	Bond Future	465	0	0	0	0.00
14/10/2024	R214 On 06-February-25	12.71	Put	Bond Future	85	0	0	0	0.00
14/10/2024	R214 On 08-May-25			Bond Future	11.05	67.9906	67.6404	67.9906	0.00
14/10/2024	R214 On 08-May-25	12.40	Call	Bond Future	7353	8	7	8	0.00
14/10/2024	R214 On 08-May-25	12.40	Put	Bond Future	527	0	1	0	0.00
14/10/2024	R214 On 07-August-25			Bond Future	11.14	69.3160	68.9594	69.3160	0.00
14/10/2024	R214 On 07-August-25	12.97	Call	Bond Future	9537	10	10	10	0.00
14/10/2024	R214 On 07-August-25	12.97	Put	Bond Future	665	1	1	1	0.00
14/10/2024	R214 On 06-November-25			Bond Future	11.25	67.3388	66.9757	67.3388	0.00
14/10/2024	R214 On 06-November-25	11.64	Call	Bond Future	4841	5	5	5	0.00
14/10/2024	R214 On 06-November-25	11.64	Put	Bond Future	2797	3	3	3	0.00
14/10/2024	R248 On 07-November-24			Bond Future	11.08	82.8454	82.3947	82.8454	232,488.00
14/10/2024	R248 On 07-November-24	12.79	Call	Bond Future	10492	11	10	11	0.00
14/10/2024	R248 On 07-November-24	12.80	Call	Bond Future	10546	11	11	11	0.00
14/10/2024	R248 On 07-November-24	12.78	Call	Bond Future	10437	11	10	11	0.00
14/10/2024	R248 On 07-November-24	12.78	Put	Bond Future	0	0	0	0	0.00
14/10/2024	R248 On 07-November-24	12.80	Put	Bond Future	0	0	0	0	0.00
14/10/2024	R248 On 07-November-24	12.79	Put	Bond Future	0	0	0	0	0.00
14/10/2024	R248 On 06-February-25			Bond Future	11.17	84.5360	84.0765	84.5360	234,284.00
14/10/2024	R248 On 06-February-25	12.71	Call	Bond Future	9621	10	10	10	0.00
14/10/2024	R248 On 06-February-25	10.30	Call	Bond Future	221	0	0	0	660.00
14/10/2024	R248 On 06-February-25	11.00	Call	Bond Future	1526	2	2	2	660.00
14/10/2024	R248 On 06-February-25	11.70	Call	Bond Future	4392	5	4	5	0.00
14/10/2024	R248 On 06-February-25	11.70	Put	Bond Future	890	1	1	1	660.00
14/10/2024	R248 On 06-February-25	11.00	Put	Bond Future	2683	2	3	2	0.00
14/10/2024	R248 On 06-February-25	10.30	Put	Bond Future	6538	6	7	6	0.00
14/10/2024	R248 On 06-February-25	12.71	Put	Bond Future	161	0	0	0	0.00
14/10/2024	R248 On 08-May-25			Bond Future	11.25	81.7843	81.3159	81.7843	0.00
14/10/2024	R248 On 08-May-25	12.60	Call	Bond Future	8939	9	9	9	0.00
14/10/2024	R248 On 08-May-25	12.60	Put	Bond Future	680	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2024	R248 On 07-August-25			Bond Future	11.35	83.3783	82.9012	83.3783	0.00
14/10/2024	R248 On 07-August-25	13.21	Call	Bond Future	11687	12	12	12	0.00
14/10/2024	R248 On 07-August-25	13.21	Put	Bond Future	820	1	1	1	0.00
14/10/2024	R248 On 06-November-25			Bond Future	11.46	80.5266	80.0406	80.5266	0.00
14/10/2024	R248 On 06-November-25	11.74	Call	Bond Future	5412	6	5	6	0.00
14/10/2024	R248 On 06-November-25	11.74	Put	Bond Future	3614	3	4	3	0.00
14/10/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/10/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/10/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/10/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00