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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 16/10/2024 TO: 16/10/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2024	2025 On 07-November-24			Bond Future	185.04	185.0070	185.0424	185.0070	9,276.00
16/10/2024	2029 On 07-November-24			Bond Future	133.52	133.6149	133.5170	133.6149	7,602.00
16/10/2024	2029 On 06-February-25			Bond Future	136.28	136.3757	136.2775	136.3757	6,730.00
16/10/2024	2029 On 06-February-25	132.40	Call	Bond Future	3877	4	4	4	0.00
16/10/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
16/10/2024	2029 On 08-May-25			Bond Future	137.62	137.7219	137.6234	137.7219	0.00
16/10/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
16/10/2024	2029 On 08-May-25	137.85	Put	Bond Future	227	0	0	0	0.00
16/10/2024	2029 On 07-August-25			Bond Future	140.34	140.4424	140.3440	140.4424	0.00
16/10/2024	2029 On 07-August-25	137.41	Call	Bond Future	2934	3	3	3	0.00
16/10/2024	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
16/10/2024	2029 On 06-November-25			Bond Future	141.61	141.7118	141.6132	141.7118	0.00
16/10/2024	2029 On 06-November-25	139.79	Call	Bond Future	1823	2	2	2	0.00
16/10/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
16/10/2024	2030 On 07-November-24			Bond Future	9.23	97.3050	97.2510	97.3050	175,593.00
16/10/2024	2030 On 07-November-24	10.75	Call	Bond Future	5784	6	6	6	0.00
16/10/2024	2030 On 07-November-24	10.74	Call	Bond Future	5747	6	6	6	0.00
16/10/2024	2030 On 07-November-24	10.76	Call	Bond Future	5820	6	6	6	0.00
16/10/2024	2030 On 07-November-24	10.21	Call	Bond Future	3788	4	4	4	600.00
16/10/2024	2030 On 07-November-24	10.71	Call	Bond Future	5638	6	6	6	600.00
16/10/2024	2030 On 07-November-24	11.91	Call	Bond Future	9896	10	10	10	0.00
16/10/2024	2030 On 07-November-24	11.91	Put	Bond Future	0	0	0	0	600.00
16/10/2024	2030 On 07-November-24	10.71	Put	Bond Future	0	0	0	0	0.00
16/10/2024	2030 On 07-November-24	10.21	Put	Bond Future	3	0	0	0	0.00
16/10/2024	2030 On 07-November-24	10.76	Put	Bond Future	0	0	0	0	0.00
16/10/2024	2030 On 07-November-24	10.74	Put	Bond Future	0	0	0	0	0.00
16/10/2024	2030 On 07-November-24	10.75	Put	Bond Future	0	0	0	0	0.00
16/10/2024	2030 On 06-February-25			Bond Future	9.28	95.2817	95.2277	95.2817	86,327.00
16/10/2024	2030 On 06-February-25	10.68	Call	Bond Future	5192	5	5	5	0.00
16/10/2024	2030 On 06-February-25	8.68	Call	Bond Future	299	0	0	0	800.00
16/10/2024	2030 On 06-February-25	9.18	Call	Bond Future	912	1	1	1	800.00
16/10/2024	2030 On 06-February-25	9.69	Call	Bond Future	2066	2	2	2	0.00
16/10/2024	2030 On 06-February-25	9.69	Put	Bond Future	533	1	1	1	800.00
16/10/2024	2030 On 06-February-25	9.18	Put	Bond Future	1297	1	1	1	0.00
16/10/2024	2030 On 06-February-25	8.68	Put	Bond Future	2611	3	3	3	0.00
16/10/2024	2030 On 06-February-25	10.68	Put	Bond Future	71	0	0	0	0.00
16/10/2024	2030 On 08-May-25			Bond Future	9.36	97.1928	97.1390	97.1928	0.00
16/10/2024	2030 On 08-May-25	9.93	Call	Bond Future	2796	3	3	3	0.00
16/10/2024	2030 On 08-May-25	11.86	Call	Bond Future	8606	9	9	9	0.00
16/10/2024	2030 On 08-May-25	10.31	Call	Bond Future	3843	4	4	4	1,640.00
16/10/2024	2030 On 08-May-25	12.28	Call	Bond Future	9923	10	10	10	0.00
16/10/2024	2030 On 08-May-25	10.69	Call	Bond Future	4970	5	5	5	2,280.00
16/10/2024	2030 On 08-May-25	9.18	Call	Bond Future	1157	1	1	1	800.00
16/10/2024	2030 On 08-May-25	9.99	Call	Bond Future	2954	3	3	3	0.00
16/10/2024	2030 On 08-May-25	8.68	Call	Bond Future	511	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
16/10/2024	2030 On 08-May-25	9.18	Put	Bond Future	1813	2	2	2	0.00
16/10/2024	2030 On 08-May-25	8.68	Put	Bond Future	3018	3	3	3	0.00
16/10/2024	2030 On 08-May-25	9.99	Put	Bond Future	701	1	1	1	800.00
16/10/2024	2030 On 08-May-25	12.28	Put	Bond Future	18	0	0	0	2,280.00
16/10/2024	2030 On 08-May-25	10.69	Put	Bond Future	290	0	0	0	0.00
16/10/2024	2030 On 08-May-25	11.86	Put	Bond Future	45	0	0	0	1,640.00
16/10/2024	2030 On 08-May-25	10.31	Put	Bond Future	471	0	0	0	0.00
16/10/2024	2030 On 08-May-25	9.93	Put	Bond Future	755	1	1	1	0.00
16/10/2024	2030 On 07-August-25			Bond Future	9.46	95.0785	95.0251	95.0785	0.00
16/10/2024	2030 On 07-August-25	11.11	Call	Bond Future	5913	6	6	6	0.00
16/10/2024	2030 On 07-August-25	12.12	Call	Bond Future	8784	9	9	9	0.00
16/10/2024	2030 On 07-August-25	10.48	Call	Bond Future	4181	4	4	4	1,054.00
16/10/2024	2030 On 07-August-25	12.12	Put	Bond Future	114	0	0	0	1,054.00
16/10/2024	2030 On 07-August-25	10.48	Put	Bond Future	740	1	1	1	0.00
16/10/2024	2030 On 07-August-25	11.11	Put	Bond Future	418	0	0	0	0.00
16/10/2024	2030 On 06-November-25			Bond Future	9.58	96.8932	96.8400	96.8932	0.00
16/10/2024	2030 On 06-November-25	9.54	Call	Bond Future	1954	2	2	2	0.00
16/10/2024	2030 On 06-November-25	9.54	Put	Bond Future	2081	2	2	2	0.00
16/10/2024	2032 On 07-November-24			Bond Future	9.90	92.5353	92.4481	92.5353	71,207.00
16/10/2024	2032 On 07-November-24	11.48	Call	Bond Future	7288	7	7	7	0.00
16/10/2024	2032 On 07-November-24	11.49	Call	Bond Future	7332	7	7	7	0.00
16/10/2024	2032 On 07-November-24	11.47	Call	Bond Future	7245	7	7	7	0.00
16/10/2024	2032 On 07-November-24	11.64	Call	Bond Future	7985	8	8	8	1,615.00
16/10/2024	2032 On 07-November-24	13.36	Call	Bond Future	15023	15	15	15	0.00
16/10/2024	2032 On 07-November-24	10.60	Call	Bond Future	3364	3	3	3	0.00
16/10/2024	2032 On 07-November-24	11.61	Call	Bond Future	7855	8	8	8	600.00
16/10/2024	2032 On 07-November-24	12.95	Call	Bond Future	13417	14	13	14	0.00
16/10/2024	2032 On 07-November-24	11.11	Call	Bond Future	5652	6	6	6	600.00
16/10/2024	2032 On 07-November-24	9.75	Call	Bond Future	328	0	0	0	50.00
16/10/2024	2032 On 07-November-24	9.90	Call	Bond Future	663	1	1	1	100.00
16/10/2024	2032 On 07-November-24	9.86	Call	Bond Future	560	1	1	1	0.00
16/10/2024	2032 On 07-November-24	9.86	Put	Bond Future	765	1	1	1	0.00
16/10/2024	2032 On 07-November-24	9.90	Put	Bond Future	672	1	1	1	0.00
16/10/2024	2032 On 07-November-24	9.75	Put	Bond Future	1071	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
16/10/2024	2032 On 07-November-24	11.61	Put	Bond Future	0	0	0	0	0.00
16/10/2024	2032 On 07-November-24	12.95	Put	Bond Future	0	0	0	0	600.00
16/10/2024	2032 On 07-November-24	11.11	Put	Bond Future	4	0	0	0	0.00
16/10/2024	2032 On 07-November-24	10.60	Put	Bond Future	44	0	0	0	200.00
16/10/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
16/10/2024	2032 On 07-November-24	11.64	Put	Bond Future	0	0	0	0	0.00
16/10/2024	2032 On 07-November-24	11.47	Put	Bond Future	1	0	0	0	0.00
16/10/2024	2032 On 07-November-24	11.49	Put	Bond Future	1	0	0	0	0.00
16/10/2024	2032 On 07-November-24	11.48	Put	Bond Future	1	0	0	0	0.00
16/10/2024	2032 On 06-February-25			Bond Future	9.98	94.4245	94.3366	94.4245	61,857.00
16/10/2024	2032 On 06-February-25	11.72	Call	Bond Future	7853	8	8	8	0.00
16/10/2024	2032 On 06-February-25	9.42	Call	Bond Future	438	0	0	0	800.00
16/10/2024	2032 On 06-February-25	9.92	Call	Bond Future	1313	1	1	1	800.00
16/10/2024	2032 On 06-February-25	10.61	Call	Bond Future	3438	4	3	4	0.00
16/10/2024	2032 On 06-February-25	10.61	Put	Bond Future	516	1	1	1	800.00
16/10/2024	2032 On 06-February-25	9.92	Put	Bond Future	1599	2	2	2	0.00
16/10/2024	2032 On 06-February-25	9.42	Put	Bond Future	3142	3	3	3	0.00
16/10/2024	2032 On 06-February-25	11.72	Put	Bond Future	64	0	0	0	0.00
16/10/2024	2032 On 08-May-25			Bond Future	10.07	92.1550	92.0665	92.1550	0.00
16/10/2024	2032 On 08-May-25	10.91	Call	Bond Future	4499	5	4	5	0.00
16/10/2024	2032 On 08-May-25	9.42	Call	Bond Future	725	1	1	1	800.00
16/10/2024	2032 On 08-May-25	9.92	Call	Bond Future	1595	2	2	2	800.00
16/10/2024	2032 On 08-May-25	10.97	Call	Bond Future	4709	5	5	5	0.00
16/10/2024	2032 On 08-May-25	10.97	Put	Bond Future	686	1	1	1	800.00
16/10/2024	2032 On 08-May-25	9.92	Put	Bond Future	2291	2	2	2	0.00
16/10/2024	2032 On 08-May-25	9.42	Put	Bond Future	3782	4	4	4	0.00
16/10/2024	2032 On 08-May-25	10.91	Put	Bond Future	737	1	1	1	0.00
16/10/2024	2032 On 07-August-25			Bond Future	10.18	93.9520	93.8631	93.9520	0.00
16/10/2024	2032 On 07-August-25	12.01	Call	Bond Future	8236	8	8	8	0.00
16/10/2024	2032 On 07-August-25	12.01	Put	Bond Future	505	0	1	0	0.00
16/10/2024	2032 On 06-November-25			Bond Future	10.30	91.5851	91.4957	91.5851	0.00
16/10/2024	2032 On 06-November-25	10.42	Call	Bond Future	3177	3	3	3	0.00
16/10/2024	2032 On 06-November-25	10.42	Put	Bond Future	2677	3	3	3	0.00
16/10/2024	2033 On 07-November-24			Bond Future	126.45	126.2481	126.4548	126.2481	6,818.00

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16/10/2024	2033 On 06-February-25			Bond Future	129.07	128.8567	129.0693	128.8567	926.00
16/10/2024	2033 On 06-February-25	124.94	Call	Bond Future	4129	4	4	4	0.00
16/10/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
16/10/2024	2033 On 08-May-25			Bond Future	130.17	129.9510	130.1696	129.9510	0.00
16/10/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
16/10/2024	2033 On 08-May-25	130.62	Put	Bond Future	450	1	0	1	0.00
16/10/2024	2033 On 07-August-25			Bond Future	132.74	132.5181	132.7428	132.5181	0.00
16/10/2024	2033 On 07-August-25	128.65	Call	Bond Future	4093	4	4	4	0.00
16/10/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
16/10/2024	2033 On 06-November-25			Bond Future	133.76	133.5321	133.7629	133.5321	0.00
16/10/2024	2033 On 06-November-25	133.14	Call	Bond Future	623	0	1	0	0.00
16/10/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
16/10/2024	2037 On 07-November-24			Bond Future	10.89	86.6267	86.4342	86.6267	182,927.00
16/10/2024	2037 On 07-November-24	12.58	Call	Bond Future	9191	9	9	9	0.00
16/10/2024	2037 On 07-November-24	12.57	Call	Bond Future	9141	9	9	9	0.00
16/10/2024	2037 On 07-November-24	12.59	Call	Bond Future	9241	9	9	9	0.00
16/10/2024	2037 On 07-November-24	12.59	Put	Bond Future	0	0	0	0	0.00
16/10/2024	2037 On 07-November-24	12.57	Put	Bond Future	0	0	0	0	0.00
16/10/2024	2037 On 07-November-24	12.58	Put	Bond Future	0	0	0	0	0.00
16/10/2024	2037 On 06-February-25			Bond Future	10.98	84.1347	83.9394	84.1347	59,895.00
16/10/2024	2037 On 06-February-25	12.76	Call	Bond Future	9563	10	10	10	0.00
16/10/2024	2037 On 06-February-25	12.76	Put	Bond Future	84	0	0	0	0.00
16/10/2024	2037 On 08-May-25			Bond Future	11.09	85.8219	85.6237	85.8219	3,975.00
16/10/2024	2037 On 08-May-25	12.25	Call	Bond Future	6986	7	7	7	0.00
16/10/2024	2037 On 08-May-25	13.35	Call	Bond Future	11782	12	12	12	7,500.00
16/10/2024	2037 On 08-May-25	12.55	Call	Bond Future	8291	8	8	8	15,000.00
16/10/2024	2037 On 08-May-25	13.30	Call	Bond Future	11566	12	12	12	7,500.00
16/10/2024	2037 On 08-May-25	13.30	Put	Bond Future	195	0	0	0	0.00
16/10/2024	2037 On 08-May-25	12.55	Put	Bond Future	511	0	1	0	0.00
16/10/2024	2037 On 08-May-25	13.35	Put	Bond Future	180	0	0	0	0.00
16/10/2024	2037 On 08-May-25	12.25	Put	Bond Future	714	1	1	1	0.00
16/10/2024	2037 On 07-August-25			Bond Future	11.21	83.2348	83.0339	83.2348	15.00
16/10/2024	2037 On 07-August-25	13.01	Call	Bond Future	10002	10	10	10	0.00
16/10/2024	2037 On 07-August-25	12.17	Call	Bond Future	6627	7	7	7	0.00

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16/10/2024	2037 On 07-August-25	11.42	Call	Bond Future	3918	4	4	4	0.00
16/10/2024	2037 On 07-August-25	10.55	Call	Bond Future	1586	2	2	2	2,341.00
16/10/2024	2037 On 07-August-25	10.64	Call	Bond Future	1774	2	2	2	200.00
16/10/2024	2037 On 07-August-25	11.82	Call	Bond Future	5308	5	5	5	0.00
16/10/2024	2037 On 07-August-25	11.07	Call	Bond Future	2848	3	3	3	0.00
16/10/2024	2037 On 07-August-25	10.34	Call	Bond Future	1206	1	1	1	2,541.00
16/10/2024	2037 On 07-August-25	11.07	Put	Bond Future	3616	4	4	4	2,541.00
16/10/2024	2037 On 07-August-25	10.34	Put	Bond Future	6248	6	6	6	0.00
16/10/2024	2037 On 07-August-25	11.82	Put	Bond Future	1982	2	2	2	2,541.00
16/10/2024	2037 On 07-August-25	10.64	Put	Bond Future	5024	5	5	5	0.00
16/10/2024	2037 On 07-August-25	11.42	Put	Bond Future	2740	3	3	3	2,541.00
16/10/2024	2037 On 07-August-25	10.55	Put	Bond Future	5368	5	5	5	0.00
16/10/2024	2037 On 07-August-25	12.17	Put	Bond Future	1487	1	1	1	2,541.00
16/10/2024	2037 On 07-August-25	13.01	Put	Bond Future	741	1	1	1	0.00
16/10/2024	2037 On 06-November-25			Bond Future	11.33	84.8221	84.6185	84.8221	0.00
16/10/2024	2037 On 06-November-25	11.63	Call	Bond Future	4801	5	5	5	0.00
16/10/2024	2037 On 06-November-25	11.63	Put	Bond Future	3190	3	3	3	0.00
16/10/2024	2038 On 07-November-24			Bond Future	138.84	138.8169	138.8356	138.8169	2,068.00
16/10/2024	2038 On 06-February-25			Bond Future	139.60	139.5787	139.5997	139.5787	1,658.00
16/10/2024	2038 On 06-February-25	135.23	Call	Bond Future	4370	4	4	4	0.00
16/10/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
16/10/2024	2038 On 08-May-25			Bond Future	142.44	142.4130	142.4361	142.4130	0.00
16/10/2024	2038 On 08-May-25	139.68	Call	Bond Future	2756	3	3	3	0.00
16/10/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
16/10/2024	2038 On 07-August-25			Bond Future	143.10	143.0758	143.1015	143.0758	0.00
16/10/2024	2038 On 07-August-25	139.56	Call	Bond Future	3542	4	4	4	0.00
16/10/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
16/10/2024	2038 On 06-November-25			Bond Future	145.87	145.8447	145.8728	145.8447	0.00
16/10/2024	2038 On 06-November-25	143.88	Call	Bond Future	1993	2	2	2	0.00
16/10/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
16/10/2024	2040 On 07-November-24			Bond Future	11.19	87.0999	86.6996	87.0999	97,668.00
16/10/2024	2040 On 07-November-24	12.85	Call	Bond Future	9649	10	10	10	0.00
16/10/2024	2040 On 07-November-24	12.86	Call	Bond Future	9702	10	10	10	0.00
16/10/2024	2040 On 07-November-24	12.84	Call	Bond Future	9596	10	10	10	0.00

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16/10/2024	2040 On 07-November-24	12.10	Call	Bond Future	5531	6	6	6	640.00
16/10/2024	2040 On 07-November-24	12.60	Call	Bond Future	8311	9	8	9	0.00
16/10/2024	2040 On 07-November-24	13.15	Call	Bond Future	11206	12	11	12	0.00
16/10/2024	2040 On 07-November-24	13.15	Put	Bond Future	0	0	0	0	640.00
16/10/2024	2040 On 07-November-24	12.10	Put	Bond Future	10	0	0	0	0.00
16/10/2024	2040 On 07-November-24	12.60	Put	Bond Future	0	0	0	0	640.00
16/10/2024	2040 On 07-November-24	12.84	Put	Bond Future	0	0	0	0	0.00
16/10/2024	2040 On 07-November-24	12.86	Put	Bond Future	0	0	0	0	0.00
16/10/2024	2040 On 07-November-24	12.85	Put	Bond Future	0	0	0	0	0.00
16/10/2024	2040 On 06-February-25			Bond Future	11.28	84.3670	83.9596	84.3670	19,866.00
16/10/2024	2040 On 06-February-25	12.95	Call	Bond Future	9655	10	10	10	0.00
16/10/2024	2040 On 06-February-25	11.00	Call	Bond Future	1139	1	1	1	780.00
16/10/2024	2040 On 06-February-25	11.70	Call	Bond Future	3586	4	4	4	0.00
16/10/2024	2040 On 06-February-25	12.20	Call	Bond Future	5913	6	6	6	0.00
16/10/2024	2040 On 06-February-25	12.20	Put	Bond Future	445	0	0	0	780.00
16/10/2024	2040 On 06-February-25	11.70	Put	Bond Future	1022	1	1	1	780.00
16/10/2024	2040 On 06-February-25	11.00	Put	Bond Future	2925	3	3	3	0.00
16/10/2024	2040 On 06-February-25	12.95	Put	Bond Future	121	0	0	0	0.00
16/10/2024	2040 On 08-May-25			Bond Future	11.39	86.0587	85.6442	86.0587	3,900.00
16/10/2024	2040 On 08-May-25	12.63	Call	Bond Future	7880	8	8	8	0.00
16/10/2024	2040 On 08-May-25	13.43	Call	Bond Future	11551	12	12	12	7,500.00
16/10/2024	2040 On 08-May-25	12.75	Call	Bond Future	8430	9	8	9	15,000.00
16/10/2024	2040 On 08-May-25	13.50	Call	Bond Future	11866	12	12	12	7,500.00
16/10/2024	2040 On 08-May-25	13.50	Put	Bond Future	261	0	0	0	0.00
16/10/2024	2040 On 08-May-25	12.75	Put	Bond Future	645	1	1	1	0.00
16/10/2024	2040 On 08-May-25	13.43	Put	Bond Future	290	0	0	0	0.00
16/10/2024	2040 On 08-May-25	12.63	Put	Bond Future	735	1	1	1	0.00
16/10/2024	2040 On 07-August-25			Bond Future	11.51	83.2254	82.8040	83.2254	16.00
16/10/2024	2040 On 07-August-25	13.29	Call	Bond Future	10629	11	11	11	0.00
16/10/2024	2040 On 07-August-25	13.29	Put	Bond Future	847	1	1	1	0.00
16/10/2024	2040 On 06-November-25			Bond Future	11.63	84.8121	84.3838	84.8121	0.00
16/10/2024	2040 On 06-November-25	11.84	Call	Bond Future	4931	5	5	5	0.00
16/10/2024	2040 On 06-November-25	11.84	Put	Bond Future	3721	4	4	4	0.00
16/10/2024	2044 On 07-November-24			Bond Future	11.30	83.0475	82.6031	83.0475	65,792.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2024	2044 On 07-November-24	12.91	Call	Bond Future	9476	10	9	10	0.00
16/10/2024	2044 On 07-November-24	12.90	Call	Bond Future	9423	10	9	10	0.00
16/10/2024	2044 On 07-November-24	12.92	Call	Bond Future	9529	10	10	10	0.00
16/10/2024	2044 On 07-November-24	12.25	Call	Bond Future	5833	6	6	6	0.00
16/10/2024	2044 On 07-November-24	12.00	Call	Bond Future	4393	5	4	5	0.00
16/10/2024	2044 On 07-November-24	12.50	Call	Bond Future	7246	8	7	8	0.00
16/10/2024	2044 On 07-November-24	12.50	Put	Bond Future	2	0	0	0	11,405.00
16/10/2024	2044 On 07-November-24	12.00	Put	Bond Future	33	0	0	0	13,875.00
16/10/2024	2044 On 07-November-24	12.25	Put	Bond Future	8	0	0	0	9,540.00
16/10/2024	2044 On 07-November-24	12.92	Put	Bond Future	0	0	0	0	0.00
16/10/2024	2044 On 07-November-24	12.90	Put	Bond Future	0	0	0	0	0.00
16/10/2024	2044 On 07-November-24	12.91	Put	Bond Future	0	0	0	0	0.00
16/10/2024	2044 On 06-February-25			Bond Future	11.39	80.3571	79.9046	80.3571	7,315.00
16/10/2024	2044 On 06-February-25	13.02	Call	Bond Future	9593	10	10	10	0.00
16/10/2024	2044 On 06-February-25	12.00	Call	Bond Future	4561	5	5	5	449.00
16/10/2024	2044 On 06-February-25	13.75	Call	Bond Future	13123	14	13	14	0.00
16/10/2024	2044 On 06-February-25	12.50	Call	Bond Future	6990	7	7	7	449.00
16/10/2024	2044 On 06-February-25	12.00	Put	Bond Future	800	1	1	1	0.00
16/10/2024	2044 On 06-February-25	13.75	Put	Bond Future	31	0	0	0	449.00
16/10/2024	2044 On 06-February-25	12.50	Put	Bond Future	352	0	0	0	0.00
16/10/2024	2044 On 06-February-25	13.02	Put	Bond Future	148	0	0	0	0.00
16/10/2024	2044 On 08-May-25			Bond Future	11.49	81.9684	81.5079	81.9684	0.00
16/10/2024	2044 On 08-May-25	12.72	Call	Bond Future	7987	8	8	8	0.00
16/10/2024	2044 On 08-May-25	12.40	Call	Bond Future	6540	7	7	7	0.00
16/10/2024	2044 On 08-May-25	11.65	Call	Bond Future	3439	4	3	4	0.00
16/10/2024	2044 On 08-May-25	10.92	Call	Bond Future	1267	1	1	1	2,490.00
16/10/2024	2044 On 08-May-25		Call	Bond Future	9.08	0.0117	0.0091	0.0117	0.00
16/10/2024	2044 On 08-May-25		Put	Bond Future	18501.21	18.0433	18.5012	18.0433	0.00
16/10/2024	2044 On 08-May-25	11.65	Put	Bond Future	2463	2	2	2	2,490.00
16/10/2024	2044 On 08-May-25	10.92	Put	Bond Future	5040	5	5	5	0.00
16/10/2024	2044 On 08-May-25	12.40	Put	Bond Future	1126	1	1	1	2,490.00
16/10/2024	2044 On 08-May-25	12.72	Put	Bond Future	804	1	1	1	0.00
16/10/2024	2044 On 07-August-25			Bond Future	11.61	79.1806	78.7122	79.1806	0.00
16/10/2024	2044 On 07-August-25	13.34	Call	Bond Future	10572	11	11	11	0.00
16/10/2024	2044 On 07-August-25	13.34	Put	Bond Future	898	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
16/10/2024	2044 On 06-November-25			Bond Future	11.73	80.6900	80.2138	80.6900	0.00
16/10/2024	2044 On 06-November-25	11.88	Call	Bond Future	4934	5	5	5	0.00
16/10/2024	2044 On 06-November-25	11.88	Put	Bond Future	4009	4	4	4	0.00
16/10/2024	2046 On 07-November-24			Bond Future	119.16	119.1421	119.1590	119.1421	10,072.00
16/10/2024	2046 On 06-February-25			Bond Future	121.62	121.6038	121.6225	121.6038	11,760.00
16/10/2024	2046 On 06-February-25	114.01	Call	Bond Future	7613	8	8	8	0.00
16/10/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
16/10/2024	2046 On 08-May-25			Bond Future	121.86	121.8365	121.8573	121.8365	0.00
16/10/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
16/10/2024	2046 On 08-May-25	121.97	Put	Bond Future	113	0	0	0	0.00
16/10/2024	2046 On 07-August-25			Bond Future	124.27	124.2424	124.2652	124.2424	0.00
16/10/2024	2046 On 07-August-25	118.69	Call	Bond Future	5575	6	6	6	0.00
16/10/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
16/10/2024	2046 On 06-November-25			Bond Future	124.39	124.3682	124.3930	124.3682	0.00
16/10/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
16/10/2024	2046 On 06-November-25	125.41	Put	Bond Future	1017	1	1	1	0.00
16/10/2024	2050 On 07-November-24			Bond Future	120.67	120.6576	120.6741	120.6576	7,570.00
16/10/2024	2050 On 06-February-25			Bond Future	120.82	120.8035	120.8220	120.8035	10,487.00
16/10/2024	2050 On 06-February-25	115.60	Call	Bond Future	5222	5	5	5	0.00
16/10/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
16/10/2024	2050 On 08-May-25			Bond Future	123.28	123.2566	123.2769	123.2566	0.00
16/10/2024	2050 On 08-May-25	121.16	Call	Bond Future	2117	2	2	2	0.00
16/10/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
16/10/2024	2050 On 07-August-25			Bond Future	123.32	123.2954	123.3179	123.2954	0.00
16/10/2024	2050 On 07-August-25	119.89	Call	Bond Future	3428	3	3	3	0.00
16/10/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
16/10/2024	2050 On 06-November-25			Bond Future	125.71	125.6811	125.7059	125.6811	0.00
16/10/2024	2050 On 06-November-25	124.42	Call	Bond Future	1286	1	1	1	0.00
16/10/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
16/10/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2024	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
16/10/2024	AL37 On 07-November-24			Index Future	1042.97	1043.7160	1042.9650	1043.7160	0.00
16/10/2024	AL37 On 06-February-25			Index Future	1064.27	1065.0330	1064.2720	1065.0330	0.00
16/10/2024	AL37 On 08-May-25			Index Future	1085.65	1086.4230	1085.6500	1086.4230	0.00
16/10/2024	AL37 On 07-August-25			Index Future	1106.87	1107.6550	1106.8730	1107.6550	0.00
16/10/2024	AL37 On 06-November-25			Index Future	1128.10	1128.8880	1128.0950	1128.8880	0.00
16/10/2024	AL7T On 07-November-24			Index Future	1249.35	1251.2550	1249.3460	1251.2550	0.00
16/10/2024	AL7T On 06-February-25			Index Future	1274.87	1276.8110	1274.8690	1276.8110	0.00
16/10/2024	AL7T On 08-May-25			Index Future	1300.48	1302.4540	1300.4780	1302.4540	0.00
16/10/2024	AL7T On 07-August-25			Index Future	1325.90	1327.9080	1325.9000	1327.9080	0.00
16/10/2024	AL7T On 06-November-25			Index Future	1351.32	1353.3630	1351.3210	1353.3630	0.00
16/10/2024	ALBI On 07-November-24			Index Future	1077.60	1080.4490	1077.5960	1080.4490	102.00
16/10/2024	ALBI On 06-February-25			Index Future	1099.61	1102.5160	1099.6090	1102.5160	16.00
16/10/2024	ALBI On 08-May-25			Index Future	1121.70	1124.6590	1121.6980	1124.6590	0.00
16/10/2024	ALBI On 07-August-25			Index Future	1143.63	1146.6390	1143.6250	1146.6390	0.00
16/10/2024	ALBI On 06-November-25			Index Future	1165.55	1168.6190	1165.5520	1168.6190	0.00
16/10/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
16/10/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2024	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
16/10/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
16/10/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
16/10/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2024	ES33 On 07-November-24			Bond Future	11.09	81.4234	81.2950	81.4234	0.00
16/10/2024	ES33 On 06-February-25			Bond Future	11.20	83.1058	82.9758	83.1058	0.00
16/10/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9244	9	9	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
16/10/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
16/10/2024	ES33 On 08-May-25			Bond Future	11.33	80.9933	80.8616	80.9933	0.00
16/10/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6090	6	6	6	0.00
16/10/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
16/10/2024	ES33 On 07-August-25			Bond Future	11.47	82.5912	82.4580	82.5912	0.00
16/10/2024	ES33 On 07-August-25	13.56	Call	Bond Future	8653	9	9	9	0.00
16/10/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
16/10/2024	ES33 On 06-November-25			Bond Future	11.64	80.3904	80.2558	80.3904	0.00
16/10/2024	ES33 On 06-November-25	12.01	Call	Bond Future	1606	2	2	2	0.00
16/10/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
16/10/2024	ES42 On 07-November-24			Bond Future	11.54	78.2463	77.8011	78.2463	0.00
16/10/2024	ES42 On 06-February-25			Bond Future	11.64	79.8631	79.4097	79.8631	0.00
16/10/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11016	11	11	11	0.00
16/10/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
16/10/2024	ES42 On 08-May-25			Bond Future	11.75	77.2178	76.7562	77.2178	0.00
16/10/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8125	9	8	9	0.00
16/10/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
16/10/2024	ES42 On 07-August-25			Bond Future	11.87	78.7398	78.2703	78.7398	0.00
16/10/2024	ES42 On 07-August-25	13.79	Call	Bond Future	9998	10	10	10	0.00
16/10/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
16/10/2024	ES42 On 06-November-25			Bond Future	12.00	75.9956	75.5180	75.9956	0.00
16/10/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2184	3	2	3	0.00
16/10/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
16/10/2024	GOVI On 07-November-24			GOVI	1060.93	1063.6080	1060.9320	1063.6080	677.00
16/10/2024	GOVI On 07-November-24	948.80	Call	GOVI	1121320	115	112	115	0.00
16/10/2024	GOVI On 07-November-24	948.78	Call	GOVI	1121520	115	112	115	0.00
16/10/2024	GOVI On 07-November-24	948.79	Call	GOVI	1121420	115	112	115	0.00
16/10/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
16/10/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
16/10/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
16/10/2024	GOVI On 06-February-25			GOVI	1082.61	1085.3310	1082.6050	1085.3310	0.00
16/10/2024	GOVI On 06-February-25	972.00	Call	GOVI	1106050	113	111	113	0.00
16/10/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
16/10/2024	GOVI On 08-May-25			GOVI	1104.35	1107.1290	1104.3520	1107.1290	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
16/10/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	823520	85	82	85	0.00
16/10/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
16/10/2024	GOVI On 07-August-25			GOVI	1125.94	1128.7660	1125.9400	1128.7660	0.00
16/10/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1149400	118	115	118	0.00
16/10/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
16/10/2024	GOVI On 06-November-25			GOVI	1147.53	1150.4030	1147.5280	1150.4030	0.00
16/10/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	355280	38	36	38	0.00
16/10/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
16/10/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/10/2024	IGOV On 07-November-24			Index Future	368.25	368.1260	368.2510	368.1260	904.00
16/10/2024	IGOV On 06-February-25			Index Future	375.87	375.7360	375.8650	375.7360	0.00
16/10/2024	IGOV On 08-May-25			Index Future	383.50	383.3710	383.5040	383.3710	0.00
16/10/2024	IGOV On 07-August-25			Index Future	391.09	390.9500	391.0880	390.9500	0.00
16/10/2024	IGOV On 06-November-25			Index Future	398.67	398.5300	398.6730	398.5300	0.00
16/10/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
16/10/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
16/10/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
16/10/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
16/10/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
16/10/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
16/10/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
16/10/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
16/10/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
16/10/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
16/10/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
16/10/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
16/10/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
16/10/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
16/10/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
16/10/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
16/10/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
16/10/2024	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
16/10/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
16/10/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
16/10/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
16/10/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
16/10/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
16/10/2024	R035 On 07-November-24			Bond Future	10.53	91.6936	91.5348	91.6936	101,599.00
16/10/2024	R035 On 07-November-24	12.18	Call	Bond Future	8881	9	9	9	0.00
16/10/2024	R035 On 07-November-24	12.19	Call	Bond Future	8931	9	9	9	0.00
16/10/2024	R035 On 07-November-24	12.17	Call	Bond Future	8831	9	9	9	0.00
16/10/2024	R035 On 07-November-24	13.23	Call	Bond Future	13897	14	14	14	0.00
16/10/2024	R035 On 07-November-24	12.20	Call	Bond Future	8981	9	9	9	1,000.00
16/10/2024	R035 On 07-November-24	11.10	Call	Bond Future	3281	3	3	3	0.00
16/10/2024	R035 On 07-November-24	11.10	Put	Bond Future	52	0	0	0	11,000.00
16/10/2024	R035 On 07-November-24	13.23	Put	Bond Future	0	0	0	0	1,000.00
16/10/2024	R035 On 07-November-24	12.20	Put	Bond Future	0	0	0	0	0.00
16/10/2024	R035 On 07-November-24	12.17	Put	Bond Future	0	0	0	0	0.00
16/10/2024	R035 On 07-November-24	12.19	Put	Bond Future	0	0	0	0	0.00
16/10/2024	R035 On 07-November-24	12.18	Put	Bond Future	0	0	0	0	0.00
16/10/2024	R035 On 06-February-25			Bond Future	10.62	93.5656	93.4048	93.5656	56,832.00
16/10/2024	R035 On 06-February-25	12.41	Call	Bond Future	9466	10	9	10	0.00
16/10/2024	R035 On 06-February-25	11.30	Call	Bond Future	4335	4	4	4	0.00
16/10/2024	R035 On 06-February-25	10.65	Call	Bond Future	1865	2	2	2	0.00
16/10/2024	R035 On 06-February-25	10.34	Call	Bond Future	1031	1	1	1	1,000.00
16/10/2024	R035 On 06-February-25	10.26	Call	Bond Future	861	1	1	1	100.00
16/10/2024	R035 On 06-February-25	10.26	Put	Bond Future	2909	3	3	3	0.00
16/10/2024	R035 On 06-February-25	10.65	Put	Bond Future	1681	2	2	2	1,100.00
16/10/2024	R035 On 06-February-25	10.34	Put	Bond Future	2615	3	3	3	0.00
16/10/2024	R035 On 06-February-25	11.30	Put	Bond Future	592	1	1	1	1,100.00
16/10/2024	R035 On 06-February-25	12.41	Put	Bond Future	82	0	0	0	0.00
16/10/2024	R035 On 08-May-25			Bond Future	10.71	90.9323	90.7694	90.9323	0.00
16/10/2024	R035 On 08-May-25	11.78	Call	Bond Future	6416	7	6	7	0.00
16/10/2024	R035 On 08-May-25	10.44	Call	Bond Future	1714	2	2	2	150.00
16/10/2024	R035 On 08-May-25	10.95	Call	Bond Future	3219	3	3	3	0.00
16/10/2024	R035 On 08-May-25	11.70	Call	Bond Future	6083	6	6	6	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
16/10/2024	R035 On 08-May-25	11.46	Call	Bond Future	5109	5	5	5	400.00
16/10/2024	R035 On 08-May-25	13.35	Call	Bond Future	13175	13	13	13	0.00
16/10/2024	R035 On 08-May-25	12.70	Call	Bond Future	10374	11	10	11	0.00
16/10/2024	R035 On 08-May-25	12.70	Put	Bond Future	251	0	0	0	400.00
16/10/2024	R035 On 08-May-25	11.46	Put	Bond Future	1107	1	1	1	0.00
16/10/2024	R035 On 08-May-25	13.35	Put	Bond Future	84	0	0	0	400.00
16/10/2024	R035 On 08-May-25	11.70	Put	Bond Future	846	1	1	1	150.00
16/10/2024	R035 On 08-May-25	10.95	Put	Bond Future	1923	2	2	2	150.00
16/10/2024	R035 On 08-May-25	10.44	Put	Bond Future	3242	3	3	3	0.00
16/10/2024	R035 On 08-May-25	11.78	Put	Bond Future	773	1	1	1	0.00
16/10/2024	R035 On 07-August-25			Bond Future	10.82	92.7058	92.5410	92.7058	0.00
16/10/2024	R035 On 07-August-25	12.65	Call	Bond Future	9820	10	10	10	0.00
16/10/2024	R035 On 07-August-25	12.65	Put	Bond Future	650	1	1	1	0.00
16/10/2024	R035 On 06-November-25			Bond Future	10.95	89.9699	89.8032	89.9699	0.00
16/10/2024	R035 On 06-November-25	11.20	Call	Bond Future	4452	5	4	5	0.00
16/10/2024	R035 On 06-November-25	11.20	Put	Bond Future	3160	3	3	3	0.00
16/10/2024	R053 On 07-November-24			Bond Future	11.23	105.3050	104.6623	105.3050	3,637.00
16/10/2024	R053 On 07-November-24	12.80	Call	Bond Future	12230	13	12	13	0.00
16/10/2024	R053 On 07-November-24	12.79	Call	Bond Future	12160	13	12	13	0.00
16/10/2024	R053 On 07-November-24	12.81	Call	Bond Future	12300	13	12	13	0.00
16/10/2024	R053 On 07-November-24	12.81	Put	Bond Future	0	0	0	0	0.00
16/10/2024	R053 On 07-November-24	12.79	Put	Bond Future	0	0	0	0	0.00
16/10/2024	R053 On 07-November-24	12.80	Put	Bond Future	0	0	0	0	0.00
16/10/2024	R053 On 06-February-25			Bond Future	11.32	107.4549	106.8005	107.4549	27.00
16/10/2024	R053 On 06-February-25	12.94	Call	Bond Future	12626	13	13	13	0.00
16/10/2024	R053 On 06-February-25	12.94	Put	Bond Future	205	0	0	0	0.00
16/10/2024	R053 On 08-May-25			Bond Future	11.42	103.7432	103.0769	103.7432	0.00
16/10/2024	R053 On 08-May-25	12.64	Call	Bond Future	10579	11	11	11	0.00
16/10/2024	R053 On 08-May-25	12.64	Put	Bond Future	1070	1	1	1	0.00
16/10/2024	R053 On 07-August-25			Bond Future	11.52	105.7651	105.0874	105.7651	0.00
16/10/2024	R053 On 07-August-25	13.17	Call	Bond Future	13551	14	14	14	0.00
16/10/2024	R053 On 07-August-25	13.17	Put	Bond Future	1298	1	1	1	0.00
16/10/2024	R053 On 06-November-25			Bond Future	11.63	101.9198	101.2305	101.9198	0.00
16/10/2024	R053 On 06-November-25	11.76	Call	Bond Future	6045	6	6	6	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
16/10/2024	R053 On 06-November-25	11.76	Put	Bond Future	5028	5	5	5	0.00
16/10/2024	R186 On 07-November-24			Bond Future	8.24	108.4648	108.4131	108.4648	125,599.00
16/10/2024	R186 On 07-November-24	9.14	Call	Bond Future	1749	2	2	2	0.00
16/10/2024	R186 On 07-November-24	9.15	Call	Bond Future	1768	2	2	2	0.00
16/10/2024	R186 On 07-November-24	9.13	Call	Bond Future	1730	2	2	2	0.00
16/10/2024	R186 On 07-November-24	9.13	Put	Bond Future	1	0	0	0	0.00
16/10/2024	R186 On 07-November-24	9.15	Put	Bond Future	1	0	0	0	0.00
16/10/2024	R186 On 07-November-24	9.14	Put	Bond Future	1	0	0	0	0.00
16/10/2024	R186 On 06-February-25			Bond Future	8.23	105.3677	105.3163	105.3677	69,683.00
16/10/2024	R186 On 06-February-25	9.03	Call	Bond Future	1514	2	2	2	0.00
16/10/2024	R186 On 06-February-25	9.03	Put	Bond Future	137	0	0	0	0.00
16/10/2024	R186 On 08-May-25			Bond Future	8.25	107.4816	107.4305	107.4816	0.00
16/10/2024	R186 On 08-May-25	8.47	Call	Bond Future	810	1	1	1	0.00
16/10/2024	R186 On 08-May-25	8.47	Put	Bond Future	477	0	0	0	0.00
16/10/2024	R186 On 07-August-25			Bond Future	8.32	104.2680	104.2175	104.2680	0.00
16/10/2024	R186 On 07-August-25	9.68	Call	Bond Future	1890	2	2	2	0.00
16/10/2024	R186 On 07-August-25	10.25	Call	Bond Future	2513	3	3	3	0.00
16/10/2024	R186 On 07-August-25	9.22	Call	Bond Future	1432	1	1	1	1,983.00
16/10/2024	R186 On 07-August-25	10.25	Put	Bond Future	70	0	0	0	1,983.00
16/10/2024	R186 On 07-August-25	9.22	Put	Bond Future	282	0	0	0	0.00
16/10/2024	R186 On 07-August-25	9.68	Put	Bond Future	160	0	0	0	0.00
16/10/2024	R186 On 06-November-25			Bond Future	8.45	106.2585	106.2084	106.2585	0.00
16/10/2024	R186 On 06-November-25	8.13	Call	Bond Future	411	0	0	0	0.00
16/10/2024	R186 On 06-November-25	8.13	Put	Bond Future	753	1	1	1	0.00
16/10/2024	R202 On 07-November-24			Bond Future	269.07	268.6244	269.0662	268.6244	1,956.00
16/10/2024	R202 On 06-February-25			Bond Future	269.44	268.9836	269.4379	268.9836	454.00
16/10/2024	R202 On 06-February-25	266.79	Call	Bond Future	2648	2	3	2	0.00
16/10/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
16/10/2024	R202 On 08-May-25			Bond Future	274.91	274.4462	274.9131	274.4462	0.00
16/10/2024	R202 On 08-May-25	272.31	Call	Bond Future	2603	2	3	2	0.00
16/10/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
16/10/2024	R202 On 07-August-25			Bond Future	275.05	274.5705	275.0507	274.5705	0.00
16/10/2024	R202 On 07-August-25	271.60	Call	Bond Future	3451	3	3	3	0.00
16/10/2024	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
16/10/2024	R202 On 06-November-25			Bond Future	280.38	279.8846	280.3777	279.8846	0.00
16/10/2024	R202 On 06-November-25	275.64	Call	Bond Future	4738	4	5	4	0.00
16/10/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
16/10/2024	R209 On 07-November-24			Bond Future	10.66	72.1923	72.0482	72.1923	15,459.00
16/10/2024	R209 On 07-November-24	12.22	Call	Bond Future	7516	8	8	8	0.00
16/10/2024	R209 On 07-November-24	12.21	Call	Bond Future	7472	8	7	8	0.00
16/10/2024	R209 On 07-November-24	12.23	Call	Bond Future	7561	8	8	8	0.00
16/10/2024	R209 On 07-November-24	10.55	Call	Bond Future	446	1	0	1	100.00
16/10/2024	R209 On 07-November-24	11.00	Call	Bond Future	1910	2	2	2	0.00
16/10/2024	R209 On 07-November-24	11.00	Put	Bond Future	168	0	0	0	100.00
16/10/2024	R209 On 07-November-24	10.55	Put	Bond Future	1011	1	1	1	0.00
16/10/2024	R209 On 07-November-24	12.23	Put	Bond Future	0	0	0	0	0.00
16/10/2024	R209 On 07-November-24	12.21	Put	Bond Future	0	0	0	0	0.00
16/10/2024	R209 On 07-November-24	12.22	Put	Bond Future	0	0	0	0	0.00
16/10/2024	R209 On 06-February-25			Bond Future	10.74	73.6662	73.5201	73.6662	5,446.00
16/10/2024	R209 On 06-February-25	12.44	Call	Bond Future	8093	8	8	8	0.00
16/10/2024	R209 On 06-February-25	12.44	Put	Bond Future	81	0	0	0	0.00
16/10/2024	R209 On 08-May-25			Bond Future	10.83	71.9898	71.8416	71.9898	0.00
16/10/2024	R209 On 08-May-25	11.89	Call	Bond Future	5743	6	6	6	0.00
16/10/2024	R209 On 08-May-25	11.89	Put	Bond Future	681	1	1	1	0.00
16/10/2024	R209 On 07-August-25			Bond Future	10.93	73.3936	73.2435	73.3936	0.00
16/10/2024	R209 On 07-August-25	12.68	Call	Bond Future	8619	9	9	9	0.00
16/10/2024	R209 On 07-August-25	12.68	Put	Bond Future	654	1	1	1	0.00
16/10/2024	R209 On 06-November-25			Bond Future	11.05	71.6430	71.4910	71.6430	0.00
16/10/2024	R209 On 06-November-25	11.27	Call	Bond Future	3967	4	4	4	0.00
16/10/2024	R209 On 06-November-25	11.27	Put	Bond Future	2905	3	3	3	0.00
16/10/2024	R210 On 07-November-24			Bond Future	241.62	241.6004	241.6233	241.6004	1,565.00
16/10/2024	R210 On 06-February-25			Bond Future	246.62	246.5923	246.6190	246.5923	188.00
16/10/2024	R210 On 06-February-25	239.61	Call	Bond Future	7009	7	7	7	0.00
16/10/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
16/10/2024	R210 On 08-May-25			Bond Future	248.24	248.2096	248.2398	248.2096	0.00
16/10/2024	R210 On 08-May-25	248.03	Call	Bond Future	210	0	0	0	0.00
16/10/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
16/10/2024	R210 On 07-August-25			Bond Future	253.15	253.1120	253.1464	253.1120	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
16/10/2024	R210 On 07-August-25	248.44	Call	Bond Future	4706	5	5	5	0.00
16/10/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
16/10/2024	R210 On 06-November-25			Bond Future	254.60	254.5577	254.5960	254.5577	0.00
16/10/2024	R210 On 06-November-25	252.14	Call	Bond Future	2456	2	2	2	0.00
16/10/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
16/10/2024	R213 On 07-November-24			Bond Future	9.64	89.2361	89.1587	89.2361	73,850.00
16/10/2024	R213 On 07-November-24	11.22	Call	Bond Future	6471	7	6	7	0.00
16/10/2024	R213 On 07-November-24	11.23	Call	Bond Future	6510	7	7	7	0.00
16/10/2024	R213 On 07-November-24	11.21	Call	Bond Future	6432	7	6	7	0.00
16/10/2024	R213 On 07-November-24	11.21	Put	Bond Future	1	0	0	0	0.00
16/10/2024	R213 On 07-November-24	11.23	Put	Bond Future	1	0	0	0	0.00
16/10/2024	R213 On 07-November-24	11.22	Put	Bond Future	1	0	0	0	0.00
16/10/2024	R213 On 06-February-25			Bond Future	9.71	91.0579	90.9801	91.0579	10,590.00
16/10/2024	R213 On 06-February-25	11.35	Call	Bond Future	6544	7	7	7	0.00
16/10/2024	R213 On 06-February-25	11.35	Put	Bond Future	61	0	0	0	0.00
16/10/2024	R213 On 08-May-25			Bond Future	9.79	89.3274	89.2491	89.3274	0.00
16/10/2024	R213 On 08-May-25	10.52	Call	Bond Future	3561	4	4	4	0.00
16/10/2024	R213 On 08-May-25	10.52	Put	Bond Future	701	1	1	1	0.00
16/10/2024	R213 On 07-August-25			Bond Future	9.89	91.0702	90.9916	91.0702	0.00
16/10/2024	R213 On 07-August-25	11.66	Call	Bond Future	6964	7	7	7	0.00
16/10/2024	R213 On 07-August-25	11.66	Put	Bond Future	440	0	0	0	0.00
16/10/2024	R213 On 06-November-25			Bond Future	10.02	89.2562	89.1774	89.2562	0.00
16/10/2024	R213 On 06-November-25	10.05	Call	Bond Future	2527	3	3	3	0.00
16/10/2024	R213 On 06-November-25	10.05	Put	Bond Future	2419	2	2	2	0.00
16/10/2024	R214 On 07-November-24			Bond Future	11.01	67.8516	67.4459	67.8516	15,763.00
16/10/2024	R214 On 07-November-24	12.61	Call	Bond Future	8009	8	8	8	0.00
16/10/2024	R214 On 07-November-24	12.60	Call	Bond Future	7964	8	8	8	0.00
16/10/2024	R214 On 07-November-24	12.62	Call	Bond Future	8055	8	8	8	0.00
16/10/2024	R214 On 07-November-24	12.62	Put	Bond Future	0	0	0	0	0.00
16/10/2024	R214 On 07-November-24	12.60	Put	Bond Future	0	0	0	0	0.00
16/10/2024	R214 On 07-November-24	12.61	Put	Bond Future	0	0	0	0	0.00
16/10/2024	R214 On 06-February-25			Bond Future	11.10	69.2368	68.8236	69.2368	8,996.00
16/10/2024	R214 On 06-February-25	12.71	Call	Bond Future	8095	8	8	8	0.00
16/10/2024	R214 On 06-February-25	11.75	Call	Bond Future	4012	4	4	4	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
16/10/2024	R214 On 06-February-25	12.25	Call	Bond Future	6112	6	6	6	554.00
16/10/2024	R214 On 06-February-25	13.63	Call	Bond Future	11908	12	12	12	0.00
16/10/2024	R214 On 06-February-25	13.63	Put	Bond Future	14	0	0	0	554.00
16/10/2024	R214 On 06-February-25	12.25	Put	Bond Future	252	0	0	0	0.00
16/10/2024	R214 On 06-February-25	11.75	Put	Bond Future	596	1	1	1	0.00
16/10/2024	R214 On 06-February-25	12.71	Put	Bond Future	112	0	0	0	0.00
16/10/2024	R214 On 08-May-25			Bond Future	11.19	67.3224	66.9018	67.3224	0.00
16/10/2024	R214 On 08-May-25	12.40	Call	Bond Future	6719	7	7	7	0.00
16/10/2024	R214 On 08-May-25	12.40	Put	Bond Future	631	1	1	1	0.00
16/10/2024	R214 On 07-August-25			Bond Future	11.28	68.6355	68.2076	68.6355	0.00
16/10/2024	R214 On 07-August-25	12.97	Call	Bond Future	8887	9	9	9	0.00
16/10/2024	R214 On 07-August-25	12.97	Put	Bond Future	766	1	1	1	0.00
16/10/2024	R214 On 06-November-25			Bond Future	11.39	66.6459	66.2107	66.6459	0.00
16/10/2024	R214 On 06-November-25	11.64	Call	Bond Future	4374	5	4	5	0.00
16/10/2024	R214 On 06-November-25	11.64	Put	Bond Future	3095	3	3	3	0.00
16/10/2024	R248 On 07-November-24			Bond Future	11.21	82.0525	81.5537	82.0525	231,350.00
16/10/2024	R248 On 07-November-24	12.79	Call	Bond Future	9651	10	10	10	0.00
16/10/2024	R248 On 07-November-24	12.80	Call	Bond Future	9705	10	10	10	0.00
16/10/2024	R248 On 07-November-24	12.78	Call	Bond Future	9596	10	10	10	0.00
16/10/2024	R248 On 07-November-24	12.78	Put	Bond Future	0	0	0	0	0.00
16/10/2024	R248 On 07-November-24	12.80	Put	Bond Future	0	0	0	0	0.00
16/10/2024	R248 On 07-November-24	12.79	Put	Bond Future	0	0	0	0	0.00
16/10/2024	R248 On 06-February-25			Bond Future	11.29	83.7277	83.2197	83.7277	243,140.00
16/10/2024	R248 On 06-February-25	12.71	Call	Bond Future	8811	9	9	9	0.00
16/10/2024	R248 On 06-February-25	10.30	Call	Bond Future	141	0	0	0	660.00
16/10/2024	R248 On 06-February-25	11.00	Call	Bond Future	1175	1	1	1	660.00
16/10/2024	R248 On 06-February-25	11.70	Call	Bond Future	3756	4	4	4	0.00
16/10/2024	R248 On 06-February-25	11.70	Put	Bond Future	1111	1	1	1	660.00
16/10/2024	R248 On 06-February-25	11.00	Put	Bond Future	3189	3	3	3	0.00
16/10/2024	R248 On 06-February-25	10.30	Put	Bond Future	7315	7	7	7	0.00
16/10/2024	R248 On 06-February-25	12.71	Put	Bond Future	208	0	0	0	0.00
16/10/2024	R248 On 08-May-25			Bond Future	11.38	80.9604	80.4432	80.9604	0.00
16/10/2024	R248 On 08-May-25	12.60	Call	Bond Future	8193	9	8	9	0.00
16/10/2024	R248 On 08-May-25	12.60	Put	Bond Future	807	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
16/10/2024	R248 On 07-August-25			Bond Future	11.49	82.5392	82.0130	82.5392	0.00
16/10/2024	R248 On 07-August-25	13.21	Call	Bond Future	10918	11	11	11	0.00
16/10/2024	R248 On 07-August-25	13.21	Put	Bond Future	939	1	1	1	0.00
16/10/2024	R248 On 06-November-25			Bond Future	11.60	79.6721	79.1369	79.6721	0.00
16/10/2024	R248 On 06-November-25	11.74	Call	Bond Future	4880	5	5	5	0.00
16/10/2024	R248 On 06-November-25	11.74	Put	Bond Future	3986	4	4	4	0.00
16/10/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/10/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/10/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/10/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00