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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 18/10/2024 TO: 18/10/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2024	2025 On 07-November-24			Bond Future	185.07	185.0592	185.0701	185.0592	9,276.00
18/10/2024	2029 On 07-November-24			Bond Future	133.41	133.4102	133.4143	133.4102	6,874.00
18/10/2024	2029 On 06-February-25			Bond Future	136.18	136.1691	136.1773	136.1691	7,064.00
18/10/2024	2029 On 06-February-25	132.40	Call	Bond Future	3777	4	4	4	0.00
18/10/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
18/10/2024	2029 On 08-May-25			Bond Future	137.56	137.5134	137.5594	137.5134	728.00
18/10/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
18/10/2024	2029 On 08-May-25	137.85	Put	Bond Future	291	0	0	0	0.00
18/10/2024	2029 On 07-August-25			Bond Future	140.31	140.2324	140.3112	140.2324	0.00
18/10/2024	2029 On 07-August-25	137.41	Call	Bond Future	2901	3	3	3	0.00
18/10/2024	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
18/10/2024	2029 On 06-November-25			Bond Future	141.61	141.5001	141.6115	141.5001	0.00
18/10/2024	2029 On 06-November-25	139.79	Call	Bond Future	1822	2	2	2	0.00
18/10/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
18/10/2024	2030 On 07-November-24			Bond Future	9.28	96.9537	97.0352	96.9537	143,242.00
18/10/2024	2030 On 07-November-24	10.75	Call	Bond Future	5568	5	6	5	0.00
18/10/2024	2030 On 07-November-24	10.74	Call	Bond Future	5531	5	6	5	0.00
18/10/2024	2030 On 07-November-24	10.76	Call	Bond Future	5604	6	6	6	0.00
18/10/2024	2030 On 07-November-24	10.21	Call	Bond Future	3572	3	4	3	600.00
18/10/2024	2030 On 07-November-24	10.71	Call	Bond Future	5422	5	5	5	600.00
18/10/2024	2030 On 07-November-24	11.91	Call	Bond Future	9680	10	10	10	0.00
18/10/2024	2030 On 07-November-24	11.91	Put	Bond Future	0	0	0	0	600.00
18/10/2024	2030 On 07-November-24	10.71	Put	Bond Future	0	0	0	0	0.00
18/10/2024	2030 On 07-November-24	10.21	Put	Bond Future	2	0	0	0	0.00
18/10/2024	2030 On 07-November-24	10.76	Put	Bond Future	0	0	0	0	0.00
18/10/2024	2030 On 07-November-24	10.74	Put	Bond Future	0	0	0	0	0.00
18/10/2024	2030 On 07-November-24	10.75	Put	Bond Future	0	0	0	0	0.00
18/10/2024	2030 On 06-February-25			Bond Future	9.34	94.9249	95.0108	94.9249	133,680.00
18/10/2024	2030 On 06-February-25	10.68	Call	Bond Future	4986	5	5	5	0.00
18/10/2024	2030 On 06-February-25	8.68	Call	Bond Future	255	0	0	0	800.00
18/10/2024	2030 On 06-February-25	9.18	Call	Bond Future	813	1	1	1	800.00
18/10/2024	2030 On 06-February-25	9.69	Call	Bond Future	1909	2	2	2	0.00
18/10/2024	2030 On 06-February-25	9.69	Put	Bond Future	593	1	1	1	800.00
18/10/2024	2030 On 06-February-25	9.18	Put	Bond Future	1414	1	1	1	0.00
18/10/2024	2030 On 06-February-25	8.68	Put	Bond Future	2784	3	3	3	0.00
18/10/2024	2030 On 06-February-25	10.68	Put	Bond Future	81	0	0	0	0.00
18/10/2024	2030 On 08-May-25			Bond Future	9.41	96.8304	96.9449	96.8304	0.00
18/10/2024	2030 On 08-May-25	9.93	Call	Bond Future	2617	3	3	3	0.00
18/10/2024	2030 On 08-May-25	11.86	Call	Bond Future	8418	8	8	8	0.00
18/10/2024	2030 On 08-May-25	10.31	Call	Bond Future	3653	4	4	4	1,640.00
18/10/2024	2030 On 08-May-25	12.28	Call	Bond Future	9732	10	10	10	0.00
18/10/2024	2030 On 08-May-25	10.69	Call	Bond Future	4775	5	5	5	2,280.00
18/10/2024	2030 On 08-May-25	9.18	Call	Bond Future	1043	1	1	1	800.00
18/10/2024	2030 On 08-May-25	9.99	Call	Bond Future	2772	3	3	3	0.00
18/10/2024	2030 On 08-May-25	8.68	Call	Bond Future	462	0	0	0	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
18/10/2024	2030 On 08-May-25	9.18	Put	Bond Future	1892	2	2	2	0.00
18/10/2024	2030 On 08-May-25	8.68	Put	Bond Future	3163	3	3	3	0.00
18/10/2024	2030 On 08-May-25	9.99	Put	Bond Future	713	1	1	1	800.00
18/10/2024	2030 On 08-May-25	12.28	Put	Bond Future	21	0	0	0	2,280.00
18/10/2024	2030 On 08-May-25	10.69	Put	Bond Future	290	0	0	0	0.00
18/10/2024	2030 On 08-May-25	11.86	Put	Bond Future	51	0	0	0	1,640.00
18/10/2024	2030 On 08-May-25	10.31	Put	Bond Future	475	1	0	1	0.00
18/10/2024	2030 On 08-May-25	9.93	Put	Bond Future	769	1	1	1	0.00
18/10/2024	2030 On 07-August-25			Bond Future	9.51	94.7109	94.8502	94.7109	0.00
18/10/2024	2030 On 07-August-25	11.11	Call	Bond Future	5732	6	6	6	0.00
18/10/2024	2030 On 07-August-25	12.12	Call	Bond Future	8618	8	9	8	0.00
18/10/2024	2030 On 07-August-25	10.48	Call	Bond Future	4003	4	4	4	1,054.00
18/10/2024	2030 On 07-August-25	12.12	Put	Bond Future	124	0	0	0	1,054.00
18/10/2024	2030 On 07-August-25	10.48	Put	Bond Future	737	1	1	1	0.00
18/10/2024	2030 On 07-August-25	11.11	Put	Bond Future	412	0	0	0	0.00
18/10/2024	2030 On 06-November-25			Bond Future	9.63	96.5203	96.6836	96.5203	0.00
18/10/2024	2030 On 06-November-25	9.54	Call	Bond Future	1808	2	2	2	0.00
18/10/2024	2030 On 06-November-25	9.54	Put	Bond Future	2092	2	2	2	0.00
18/10/2024	2032 On 07-November-24			Bond Future	9.96	92.0593	92.1607	92.0593	60,662.00
18/10/2024	2032 On 07-November-24	11.48	Call	Bond Future	7001	7	7	7	0.00
18/10/2024	2032 On 07-November-24	11.49	Call	Bond Future	7044	7	7	7	0.00
18/10/2024	2032 On 07-November-24	11.47	Call	Bond Future	6957	7	7	7	0.00
18/10/2024	2032 On 07-November-24	11.64	Call	Bond Future	7697	8	8	8	1,615.00
18/10/2024	2032 On 07-November-24	13.36	Call	Bond Future	14735	15	15	15	0.00
18/10/2024	2032 On 07-November-24	10.60	Call	Bond Future	3069	3	3	3	0.00
18/10/2024	2032 On 07-November-24	11.61	Call	Bond Future	7567	7	8	7	600.00
18/10/2024	2032 On 07-November-24	12.95	Call	Bond Future	13130	13	13	13	0.00
18/10/2024	2032 On 07-November-24	11.11	Call	Bond Future	5363	5	5	5	600.00
18/10/2024	2032 On 07-November-24	9.75	Call	Bond Future	170	0	0	0	50.00
18/10/2024	2032 On 07-November-24	9.90	Call	Bond Future	436	0	0	0	100.00
18/10/2024	2032 On 07-November-24	9.86	Call	Bond Future	350	0	0	0	0.00
18/10/2024	2032 On 07-November-24	9.86	Put	Bond Future	842	1	1	1	0.00
18/10/2024	2032 On 07-November-24	9.90	Put	Bond Future	733	1	1	1	0.00
18/10/2024	2032 On 07-November-24	9.75	Put	Bond Future	1200	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
18/10/2024	2032 On 07-November-24	11.61	Put	Bond Future	0	0	0	0	0.00
18/10/2024	2032 On 07-November-24	12.95	Put	Bond Future	0	0	0	0	600.00
18/10/2024	2032 On 07-November-24	11.11	Put	Bond Future	3	0	0	0	0.00
18/10/2024	2032 On 07-November-24	10.60	Put	Bond Future	36	0	0	0	200.00
18/10/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
18/10/2024	2032 On 07-November-24	11.64	Put	Bond Future	0	0	0	0	0.00
18/10/2024	2032 On 07-November-24	11.47	Put	Bond Future	0	0	0	0	0.00
18/10/2024	2032 On 07-November-24	11.49	Put	Bond Future	0	0	0	0	0.00
18/10/2024	2032 On 07-November-24	11.48	Put	Bond Future	0	0	0	0	0.00
18/10/2024	2032 On 06-February-25			Bond Future	10.04	93.9403	94.0466	93.9403	77,925.00
18/10/2024	2032 On 06-February-25	11.72	Call	Bond Future	7561	7	8	7	0.00
18/10/2024	2032 On 06-February-25	9.42	Call	Bond Future	348	0	0	0	800.00
18/10/2024	2032 On 06-February-25	9.92	Call	Bond Future	1120	1	1	1	800.00
18/10/2024	2032 On 06-February-25	10.61	Call	Bond Future	3162	3	3	3	0.00
18/10/2024	2032 On 06-February-25	10.61	Put	Bond Future	530	1	1	1	800.00
18/10/2024	2032 On 06-February-25	9.92	Put	Bond Future	1696	2	2	2	0.00
18/10/2024	2032 On 06-February-25	9.42	Put	Bond Future	3342	3	3	3	0.00
18/10/2024	2032 On 06-February-25	11.72	Put	Bond Future	62	0	0	0	0.00
18/10/2024	2032 On 08-May-25			Bond Future	10.13	91.6626	91.7969	91.6626	37,405.00
18/10/2024	2032 On 08-May-25	10.91	Call	Bond Future	4230	4	4	4	0.00
18/10/2024	2032 On 08-May-25	9.42	Call	Bond Future	627	1	1	1	800.00
18/10/2024	2032 On 08-May-25	9.92	Call	Bond Future	1412	1	1	1	800.00
18/10/2024	2032 On 08-May-25	10.97	Call	Bond Future	4439	4	4	4	0.00
18/10/2024	2032 On 08-May-25	10.97	Put	Bond Future	686	1	1	1	800.00
18/10/2024	2032 On 08-May-25	9.92	Put	Bond Future	2378	3	2	3	0.00
18/10/2024	2032 On 08-May-25	9.42	Put	Bond Future	3954	4	4	4	0.00
18/10/2024	2032 On 08-May-25	10.91	Put	Bond Future	738	1	1	1	0.00
18/10/2024	2032 On 07-August-25			Bond Future	10.23	93.4517	93.6100	93.4517	0.00
18/10/2024	2032 On 07-August-25	12.01	Call	Bond Future	7973	8	8	8	0.00
18/10/2024	2032 On 07-August-25	12.01	Put	Bond Future	494	1	0	1	0.00
18/10/2024	2032 On 06-November-25			Bond Future	10.36	91.0769	91.2588	91.0769	0.00
18/10/2024	2032 On 06-November-25	10.42	Call	Bond Future	3006	3	3	3	0.00
18/10/2024	2032 On 06-November-25	10.42	Put	Bond Future	2743	3	3	3	0.00
18/10/2024	2033 On 07-November-24			Bond Future	126.28	126.3662	126.2772	126.3662	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
18/10/2024	2033 On 06-February-25			Bond Future	128.89	128.9794	128.8923	128.9794	5,079.00
18/10/2024	2033 On 06-February-25	124.94	Call	Bond Future	3952	4	4	4	0.00
18/10/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
18/10/2024	2033 On 08-May-25			Bond Future	130.03	130.0783	130.0250	130.0783	5,288.00
18/10/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
18/10/2024	2033 On 08-May-25	130.62	Put	Bond Future	595	1	1	1	0.00
18/10/2024	2033 On 07-August-25			Bond Future	132.63	132.6504	132.6262	132.6504	0.00
18/10/2024	2033 On 07-August-25	128.65	Call	Bond Future	3976	4	4	4	0.00
18/10/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
18/10/2024	2033 On 06-November-25			Bond Future	133.67	133.6693	133.6739	133.6693	0.00
18/10/2024	2033 On 06-November-25	133.14	Call	Bond Future	534	1	1	1	0.00
18/10/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
18/10/2024	2037 On 07-November-24			Bond Future	10.98	85.8177	85.8819	85.8177	84,213.00
18/10/2024	2037 On 07-November-24	12.58	Call	Bond Future	8639	9	9	9	0.00
18/10/2024	2037 On 07-November-24	12.57	Call	Bond Future	8589	9	9	9	0.00
18/10/2024	2037 On 07-November-24	12.59	Call	Bond Future	8689	9	9	9	0.00
18/10/2024	2037 On 07-November-24	12.59	Put	Bond Future	0	0	0	0	0.00
18/10/2024	2037 On 07-November-24	12.57	Put	Bond Future	0	0	0	0	0.00
18/10/2024	2037 On 07-November-24	12.58	Put	Bond Future	0	0	0	0	0.00
18/10/2024	2037 On 06-February-25			Bond Future	11.08	83.3106	83.3788	83.3106	159,743.00
18/10/2024	2037 On 06-February-25	12.76	Call	Bond Future	9018	9	9	9	0.00
18/10/2024	2037 On 06-February-25	12.76	Put	Bond Future	100	0	0	0	0.00
18/10/2024	2037 On 08-May-25			Bond Future	11.18	84.9827	85.0759	84.9827	3,975.00
18/10/2024	2037 On 08-May-25	12.25	Call	Bond Future	6475	6	6	6	0.00
18/10/2024	2037 On 08-May-25	13.35	Call	Bond Future	11262	11	11	11	7,500.00
18/10/2024	2037 On 08-May-25	12.55	Call	Bond Future	7766	8	8	8	15,000.00
18/10/2024	2037 On 08-May-25	13.30	Call	Bond Future	11048	11	11	11	7,500.00
18/10/2024	2037 On 08-May-25	13.30	Put	Bond Future	225	0	0	0	0.00
18/10/2024	2037 On 08-May-25	12.55	Put	Bond Future	534	1	1	1	0.00
18/10/2024	2037 On 08-May-25	13.35	Put	Bond Future	208	0	0	0	0.00
18/10/2024	2037 On 08-May-25	12.25	Put	Bond Future	751	1	1	1	0.00
18/10/2024	2037 On 07-August-25			Bond Future	11.30	82.3808	82.4955	82.3808	15.00
18/10/2024	2037 On 07-August-25	13.01	Call	Bond Future	9480	9	9	9	0.00
18/10/2024	2037 On 07-August-25	12.17	Call	Bond Future	6134	6	6	6	0.00

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18/10/2024	2037 On 07-August-25	11.42	Call	Bond Future	3493	4	3	4	0.00
18/10/2024	2037 On 07-August-25	10.55	Call	Bond Future	1330	1	1	1	2,341.00
18/10/2024	2037 On 07-August-25	10.64	Call	Bond Future	1496	2	1	2	200.00
18/10/2024	2037 On 07-August-25	11.82	Call	Bond Future	4839	5	5	5	0.00
18/10/2024	2037 On 07-August-25	11.07	Call	Bond Future	2478	3	2	3	0.00
18/10/2024	2037 On 07-August-25	10.34	Call	Bond Future	991	1	1	1	2,541.00
18/10/2024	2037 On 07-August-25	11.07	Put	Bond Future	3785	4	4	4	2,541.00
18/10/2024	2037 On 07-August-25	10.34	Put	Bond Future	6572	7	7	7	0.00
18/10/2024	2037 On 07-August-25	11.82	Put	Bond Future	2052	2	2	2	2,541.00
18/10/2024	2037 On 07-August-25	10.64	Put	Bond Future	5284	5	5	5	0.00
18/10/2024	2037 On 07-August-25	11.42	Put	Bond Future	2853	3	3	3	2,541.00
18/10/2024	2037 On 07-August-25	10.55	Put	Bond Future	5651	6	6	6	0.00
18/10/2024	2037 On 07-August-25	12.17	Put	Bond Future	1532	2	2	2	2,541.00
18/10/2024	2037 On 07-August-25	13.01	Put	Bond Future	757	1	1	1	0.00
18/10/2024	2037 On 06-November-25			Bond Future	11.43	83.9533	84.0888	83.9533	0.00
18/10/2024	2037 On 06-November-25	11.63	Call	Bond Future	4450	4	4	4	0.00
18/10/2024	2037 On 06-November-25	11.63	Put	Bond Future	3368	3	3	3	0.00
18/10/2024	2038 On 07-November-24			Bond Future	138.55	138.8419	138.5467	138.8419	1,628.00
18/10/2024	2038 On 06-February-25			Bond Future	139.31	139.6066	139.3095	139.6066	1,658.00
18/10/2024	2038 On 06-February-25	135.23	Call	Bond Future	4079	4	4	4	0.00
18/10/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
18/10/2024	2038 On 08-May-25			Bond Future	142.18	142.4438	142.1793	142.4438	440.00
18/10/2024	2038 On 08-May-25	139.68	Call	Bond Future	2499	3	2	3	0.00
18/10/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
18/10/2024	2038 On 07-August-25			Bond Future	142.87	143.1099	142.8733	143.1099	0.00
18/10/2024	2038 On 07-August-25	139.56	Call	Bond Future	3313	4	3	4	0.00
18/10/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
18/10/2024	2038 On 06-November-25			Bond Future	145.67	145.8820	145.6726	145.8820	0.00
18/10/2024	2038 On 06-November-25	143.88	Call	Bond Future	1793	2	2	2	0.00
18/10/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
18/10/2024	2040 On 07-November-24			Bond Future	11.26	86.0998	86.2327	86.0998	97,465.00
18/10/2024	2040 On 07-November-24	12.85	Call	Bond Future	9182	9	9	9	0.00
18/10/2024	2040 On 07-November-24	12.86	Call	Bond Future	9235	9	9	9	0.00
18/10/2024	2040 On 07-November-24	12.84	Call	Bond Future	9129	9	9	9	0.00

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18/10/2024	2040 On 07-November-24	12.10	Call	Bond Future	5064	5	5	5	640.00
18/10/2024	2040 On 07-November-24	12.60	Call	Bond Future	7844	8	8	8	0.00
18/10/2024	2040 On 07-November-24	13.15	Call	Bond Future	10739	11	11	11	0.00
18/10/2024	2040 On 07-November-24	13.15	Put	Bond Future	0	0	0	0	640.00
18/10/2024	2040 On 07-November-24	12.10	Put	Bond Future	9	0	0	0	0.00
18/10/2024	2040 On 07-November-24	12.60	Put	Bond Future	0	0	0	0	640.00
18/10/2024	2040 On 07-November-24	12.84	Put	Bond Future	0	0	0	0	0.00
18/10/2024	2040 On 07-November-24	12.86	Put	Bond Future	0	0	0	0	0.00
18/10/2024	2040 On 07-November-24	12.85	Put	Bond Future	0	0	0	0	0.00
18/10/2024	2040 On 06-February-25			Bond Future	11.36	83.3479	83.4861	83.3479	66,878.00
18/10/2024	2040 On 06-February-25	12.95	Call	Bond Future	9178	9	9	9	0.00
18/10/2024	2040 On 06-February-25	11.00	Call	Bond Future	880	1	1	1	780.00
18/10/2024	2040 On 06-February-25	11.70	Call	Bond Future	3158	3	3	3	0.00
18/10/2024	2040 On 06-February-25	12.20	Call	Bond Future	5446	5	5	5	0.00
18/10/2024	2040 On 06-February-25	12.20	Put	Bond Future	452	1	0	1	780.00
18/10/2024	2040 On 06-February-25	11.70	Put	Bond Future	1068	1	1	1	780.00
18/10/2024	2040 On 06-February-25	11.00	Put	Bond Future	3139	3	3	3	0.00
18/10/2024	2040 On 06-February-25	12.95	Put	Bond Future	117	0	0	0	0.00
18/10/2024	2040 On 08-May-25			Bond Future	11.46	85.0206	85.1853	85.0206	3,900.00
18/10/2024	2040 On 08-May-25	12.63	Call	Bond Future	7433	7	7	7	0.00
18/10/2024	2040 On 08-May-25	13.43	Call	Bond Future	11114	11	11	11	7,500.00
18/10/2024	2040 On 08-May-25	12.75	Call	Bond Future	7981	8	8	8	15,000.00
18/10/2024	2040 On 08-May-25	13.50	Call	Bond Future	11435	11	11	11	7,500.00
18/10/2024	2040 On 08-May-25	13.50	Put	Bond Future	289	0	0	0	0.00
18/10/2024	2040 On 08-May-25	12.75	Put	Bond Future	655	1	1	1	0.00
18/10/2024	2040 On 08-May-25	13.43	Put	Bond Future	312	0	0	0	0.00
18/10/2024	2040 On 08-May-25	12.63	Put	Bond Future	747	1	1	1	0.00
18/10/2024	2040 On 07-August-25			Bond Future	11.58	82.1686	82.3564	82.1686	16.00
18/10/2024	2040 On 07-August-25	13.29	Call	Bond Future	10184	10	10	10	0.00
18/10/2024	2040 On 07-August-25	13.29	Put	Bond Future	850	1	1	1	0.00
18/10/2024	2040 On 06-November-25			Bond Future	11.71	83.7367	83.9466	83.7367	0.00
18/10/2024	2040 On 06-November-25	11.84	Call	Bond Future	4632	5	5	5	0.00
18/10/2024	2040 On 06-November-25	11.84	Put	Bond Future	3859	4	4	4	0.00
18/10/2024	2044 On 07-November-24			Bond Future	11.38	81.9236	82.0594	81.9236	53,619.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2024	2044 On 07-November-24	12.91	Call	Bond Future	8932	9	9	9	0.00
18/10/2024	2044 On 07-November-24	12.90	Call	Bond Future	8879	9	9	9	0.00
18/10/2024	2044 On 07-November-24	12.92	Call	Bond Future	8985	9	9	9	0.00
18/10/2024	2044 On 07-November-24	12.25	Call	Bond Future	5289	5	5	5	0.00
18/10/2024	2044 On 07-November-24	12.00	Call	Bond Future	3852	4	4	4	0.00
18/10/2024	2044 On 07-November-24	12.50	Call	Bond Future	6702	7	7	7	0.00
18/10/2024	2044 On 07-November-24	12.50	Put	Bond Future	1	0	0	0	11,405.00
18/10/2024	2044 On 07-November-24	12.00	Put	Bond Future	35	0	0	0	13,875.00
18/10/2024	2044 On 07-November-24	12.25	Put	Bond Future	7	0	0	0	9,540.00
18/10/2024	2044 On 07-November-24	12.92	Put	Bond Future	0	0	0	0	0.00
18/10/2024	2044 On 07-November-24	12.90	Put	Bond Future	0	0	0	0	0.00
18/10/2024	2044 On 07-November-24	12.91	Put	Bond Future	0	0	0	0	0.00
18/10/2024	2044 On 06-February-25			Bond Future	11.48	79.2117	79.3527	79.2117	40,592.00
18/10/2024	2044 On 06-February-25	13.02	Call	Bond Future	9040	9	9	9	0.00
18/10/2024	2044 On 06-February-25	12.00	Call	Bond Future	4050	4	4	4	449.00
18/10/2024	2044 On 06-February-25	13.75	Call	Bond Future	12575	12	13	12	0.00
18/10/2024	2044 On 06-February-25	12.50	Call	Bond Future	6447	6	6	6	449.00
18/10/2024	2044 On 06-February-25	12.00	Put	Bond Future	842	1	1	1	0.00
18/10/2024	2044 On 06-February-25	13.75	Put	Bond Future	35	0	0	0	449.00
18/10/2024	2044 On 06-February-25	12.50	Put	Bond Future	361	0	0	0	0.00
18/10/2024	2044 On 06-February-25	13.02	Put	Bond Future	146	0	0	0	0.00
18/10/2024	2044 On 08-May-25			Bond Future	11.58	80.8014	80.9677	80.8014	8,697.00
18/10/2024	2044 On 08-May-25	12.72	Call	Bond Future	7467	7	7	7	0.00
18/10/2024	2044 On 08-May-25	12.40	Call	Bond Future	6037	6	6	6	0.00
18/10/2024	2044 On 08-May-25	11.65	Call	Bond Future	3020	3	3	3	0.00
18/10/2024	2044 On 08-May-25	10.92	Call	Bond Future	1022	1	1	1	2,490.00
18/10/2024	2044 On 08-May-25		Call	Bond Future	5.85	0.0061	0.0059	0.0061	0.00
18/10/2024	2044 On 08-May-25		Put	Bond Future	19038.19	19.2048	19.0382	19.2048	0.00
18/10/2024	2044 On 08-May-25	11.65	Put	Bond Future	2584	3	3	3	2,490.00
18/10/2024	2044 On 08-May-25	10.92	Put	Bond Future	5336	6	5	6	0.00
18/10/2024	2044 On 08-May-25	12.40	Put	Bond Future	1163	1	1	1	2,490.00
18/10/2024	2044 On 08-May-25	12.72	Put	Bond Future	824	1	1	1	0.00
18/10/2024	2044 On 07-August-25			Bond Future	11.70	77.9923	78.1807	77.9923	0.00
18/10/2024	2044 On 07-August-25	13.34	Call	Bond Future	10039	10	10	10	0.00
18/10/2024	2044 On 07-August-25	13.34	Put	Bond Future	896	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
18/10/2024	2044 On 06-November-25			Bond Future	11.81	79.4804	79.6901	79.4804	0.00
18/10/2024	2044 On 06-November-25	11.88	Call	Bond Future	4583	5	5	5	0.00
18/10/2024	2044 On 06-November-25	11.88	Put	Bond Future	4182	4	4	4	0.00
18/10/2024	2046 On 07-November-24			Bond Future	119.44	119.0747	119.4396	119.0747	5,404.00
18/10/2024	2046 On 06-February-25			Bond Future	121.91	121.5371	121.9130	121.5371	17,571.00
18/10/2024	2046 On 06-February-25	114.01	Call	Bond Future	7903	8	8	8	0.00
18/10/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
18/10/2024	2046 On 08-May-25			Bond Future	122.19	121.7706	122.1877	121.7706	0.00
18/10/2024	2046 On 08-May-25	121.97	Call	Bond Future	218	0	0	0	0.00
18/10/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
18/10/2024	2046 On 07-August-25			Bond Future	124.63	124.1775	124.6312	124.1775	0.00
18/10/2024	2046 On 07-August-25	118.69	Call	Bond Future	5941	5	6	5	0.00
18/10/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
18/10/2024	2046 On 06-November-25			Bond Future	124.79	124.3039	124.7943	124.3039	0.00
18/10/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
18/10/2024	2046 On 06-November-25	125.41	Put	Bond Future	616	1	1	1	0.00
18/10/2024	2050 On 07-November-24			Bond Future	120.68	120.6797	120.6848	120.6797	5,069.00
18/10/2024	2050 On 06-February-25			Bond Future	120.84	120.8281	120.8368	120.8281	14,835.00
18/10/2024	2050 On 06-February-25	115.60	Call	Bond Future	5237	5	5	5	0.00
18/10/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
18/10/2024	2050 On 08-May-25			Bond Future	123.33	123.2838	123.3263	123.2838	0.00
18/10/2024	2050 On 08-May-25	121.16	Call	Bond Future	2166	2	2	2	0.00
18/10/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
18/10/2024	2050 On 07-August-25			Bond Future	123.40	123.3255	123.3971	123.3255	0.00
18/10/2024	2050 On 07-August-25	119.89	Call	Bond Future	3507	3	4	3	0.00
18/10/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
18/10/2024	2050 On 06-November-25			Bond Future	125.81	125.7140	125.8148	125.7140	0.00
18/10/2024	2050 On 06-November-25	124.42	Call	Bond Future	1395	1	1	1	0.00
18/10/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
18/10/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2024	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
18/10/2024	AL37 On 07-November-24			Index Future	1040.44	1039.3320	1040.4410	1039.3320	0.00
18/10/2024	AL37 On 06-February-25			Index Future	1061.73	1060.5680	1061.7310	1060.5680	0.00
18/10/2024	AL37 On 08-May-25			Index Future	1083.36	1081.8770	1083.3570	1081.8770	0.00
18/10/2024	AL37 On 07-August-25			Index Future	1104.79	1103.0300	1104.7910	1103.0300	0.00
18/10/2024	AL37 On 06-November-25			Index Future	1126.22	1124.1840	1126.2240	1124.1840	0.00
18/10/2024	AL7T On 07-November-24			Index Future	1243.52	1242.2650	1243.5190	1242.2650	0.00
18/10/2024	AL7T On 06-February-25			Index Future	1268.96	1267.6480	1268.9640	1267.6480	0.00
18/10/2024	AL7T On 08-May-25			Index Future	1294.81	1293.1170	1294.8120	1293.1170	0.00
18/10/2024	AL7T On 07-August-25			Index Future	1320.43	1318.4010	1320.4290	1318.4010	0.00
18/10/2024	AL7T On 06-November-25			Index Future	1346.05	1343.6850	1346.0460	1343.6850	0.00
18/10/2024	ALBI On 07-November-24			Index Future	1072.71	1071.6130	1072.7070	1071.6130	102.00
18/10/2024	ALBI On 06-February-25			Index Future	1094.66	1093.5090	1094.6570	1093.5090	16.00
18/10/2024	ALBI On 08-May-25			Index Future	1116.95	1115.4800	1116.9540	1115.4800	0.00
18/10/2024	ALBI On 07-August-25			Index Future	1139.05	1137.2900	1139.0520	1137.2900	0.00
18/10/2024	ALBI On 06-November-25			Index Future	1161.15	1159.1000	1161.1510	1159.1000	0.00
18/10/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
18/10/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2024	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
18/10/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
18/10/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
18/10/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/10/2024	ES33 On 07-November-24			Bond Future	11.18	80.7941	80.8477	80.7941	0.00
18/10/2024	ES33 On 06-February-25			Bond Future	11.30	82.4649	82.5221	82.4649	0.00
18/10/2024	ES33 On 06-February-25	13.34	Call	Bond Future	8790	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
18/10/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
18/10/2024	ES33 On 08-May-25			Bond Future	11.43	80.3407	80.4216	80.3407	0.00
18/10/2024	ES33 On 08-May-25	12.73	Call	Bond Future	5650	6	6	6	0.00
18/10/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
18/10/2024	ES33 On 07-August-25			Bond Future	11.57	81.9273	82.0285	81.9273	0.00
18/10/2024	ES33 On 07-August-25	13.56	Call	Bond Future	8224	8	8	8	0.00
18/10/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
18/10/2024	ES33 On 06-November-25			Bond Future	11.73	79.7151	79.8362	79.7151	0.00
18/10/2024	ES33 On 06-November-25	12.01	Call	Bond Future	1186	1	1	1	0.00
18/10/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
18/10/2024	ES42 On 07-November-24			Bond Future	11.65	77.0751	77.1417	77.0751	0.00
18/10/2024	ES42 On 06-February-25			Bond Future	11.75	78.6690	78.7393	78.6690	0.00
18/10/2024	ES42 On 06-February-25	13.71	Call	Bond Future	10346	10	10	10	0.00
18/10/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
18/10/2024	ES42 On 08-May-25			Bond Future	11.86	76.0007	76.0941	76.0007	0.00
18/10/2024	ES42 On 08-May-25	13.25	Call	Bond Future	7463	7	7	7	0.00
18/10/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
18/10/2024	ES42 On 07-August-25			Bond Future	11.98	77.5002	77.6134	77.5002	0.00
18/10/2024	ES42 On 07-August-25	13.79	Call	Bond Future	9341	9	9	9	0.00
18/10/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
18/10/2024	ES42 On 06-November-25			Bond Future	12.11	74.7333	74.8659	74.7333	0.00
18/10/2024	ES42 On 06-November-25	12.39	Call	Bond Future	1532	1	2	1	0.00
18/10/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
18/10/2024	GOVI On 07-November-24			GOVI	1056.24	1055.1440	1056.2390	1055.1440	677.00
18/10/2024	GOVI On 07-November-24	948.80	Call	GOVI	1074390	106	107	106	0.00
18/10/2024	GOVI On 07-November-24	948.78	Call	GOVI	1074590	106	107	106	0.00
18/10/2024	GOVI On 07-November-24	948.79	Call	GOVI	1074490	106	107	106	0.00
18/10/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
18/10/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
18/10/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
18/10/2024	GOVI On 06-February-25			GOVI	1077.85	1076.7030	1077.8530	1076.7030	0.00
18/10/2024	GOVI On 06-February-25	972.00	Call	GOVI	1058530	105	106	105	0.00
18/10/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
18/10/2024	GOVI On 08-May-25			GOVI	1099.81	1098.3360	1099.8070	1098.3360	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
18/10/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	778070	76	78	76	0.00
18/10/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
18/10/2024	GOVI On 07-August-25			GOVI	1121.57	1119.8120	1121.5660	1119.8120	0.00
18/10/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1105660	109	111	109	0.00
18/10/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
18/10/2024	GOVI On 06-November-25			GOVI	1143.33	1141.2870	1143.3250	1141.2870	0.00
18/10/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	313250	29	31	29	0.00
18/10/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
18/10/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/10/2024	IGOV On 07-November-24			Index Future	368.16	368.1370	368.1610	368.1370	896.00
18/10/2024	IGOV On 06-February-25			Index Future	375.79	375.7500	375.7860	375.7500	0.00
18/10/2024	IGOV On 08-May-25			Index Future	383.53	383.3890	383.5290	383.3890	0.00
18/10/2024	IGOV On 07-August-25			Index Future	391.21	390.9720	391.2050	390.9720	0.00
18/10/2024	IGOV On 06-November-25			Index Future	398.88	398.5560	398.8800	398.5560	0.00
18/10/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
18/10/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
18/10/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
18/10/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
18/10/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
18/10/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
18/10/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
18/10/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
18/10/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
18/10/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
18/10/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
18/10/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
18/10/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
18/10/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	8.3300	91.6700	8.3300	0.00
18/10/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
18/10/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
18/10/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
18/10/2024	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
18/10/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
18/10/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
18/10/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
18/10/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
18/10/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
18/10/2024	R035 On 07-November-24			Bond Future	10.61	90.9324	91.0241	90.9324	95,957.00
18/10/2024	R035 On 07-November-24	12.18	Call	Bond Future	8371	8	8	8	0.00
18/10/2024	R035 On 07-November-24	12.19	Call	Bond Future	8420	8	8	8	0.00
18/10/2024	R035 On 07-November-24	12.17	Call	Bond Future	8321	8	8	8	0.00
18/10/2024	R035 On 07-November-24	13.23	Call	Bond Future	13387	13	13	13	0.00
18/10/2024	R035 On 07-November-24	12.20	Call	Bond Future	8470	8	8	8	1,000.00
18/10/2024	R035 On 07-November-24	11.10	Call	Bond Future	2780	3	3	3	0.00
18/10/2024	R035 On 07-November-24	11.10	Put	Bond Future	62	0	0	0	11,000.00
18/10/2024	R035 On 07-November-24	13.23	Put	Bond Future	0	0	0	0	1,000.00
18/10/2024	R035 On 07-November-24	12.20	Put	Bond Future	0	0	0	0	0.00
18/10/2024	R035 On 07-November-24	12.17	Put	Bond Future	0	0	0	0	0.00
18/10/2024	R035 On 07-November-24	12.19	Put	Bond Future	0	0	0	0	0.00
18/10/2024	R035 On 07-November-24	12.18	Put	Bond Future	0	0	0	0	0.00
18/10/2024	R035 On 06-February-25			Bond Future	10.71	92.7904	92.8867	92.7904	79,289.00
18/10/2024	R035 On 06-February-25	12.41	Call	Bond Future	8949	9	9	9	0.00
18/10/2024	R035 On 06-February-25	11.30	Call	Bond Future	3860	4	4	4	0.00
18/10/2024	R035 On 06-February-25	10.65	Call	Bond Future	1509	2	2	2	0.00
18/10/2024	R035 On 06-February-25	10.34	Call	Bond Future	773	1	1	1	1,000.00
18/10/2024	R035 On 06-February-25	10.26	Call	Bond Future	630	1	1	1	100.00
18/10/2024	R035 On 06-February-25	10.26	Put	Bond Future	3196	3	3	3	0.00
18/10/2024	R035 On 06-February-25	10.65	Put	Bond Future	1843	2	2	2	1,100.00
18/10/2024	R035 On 06-February-25	10.34	Put	Bond Future	2874	3	3	3	0.00
18/10/2024	R035 On 06-February-25	11.30	Put	Bond Future	635	1	1	1	1,100.00
18/10/2024	R035 On 06-February-25	12.41	Put	Bond Future	83	0	0	0	0.00
18/10/2024	R035 On 08-May-25			Bond Future	10.80	90.1431	90.2665	90.1431	0.00
18/10/2024	R035 On 08-May-25	11.78	Call	Bond Future	5954	6	6	6	0.00
18/10/2024	R035 On 08-May-25	10.44	Call	Bond Future	1434	1	1	1	150.00
18/10/2024	R035 On 08-May-25	10.95	Call	Bond Future	2840	3	3	3	0.00
18/10/2024	R035 On 08-May-25	11.70	Call	Bond Future	5626	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
18/10/2024	R035 On 08-May-25	11.46	Call	Bond Future	4668	5	5	5	400.00
18/10/2024	R035 On 08-May-25	13.35	Call	Bond Future	12688	13	13	13	0.00
18/10/2024	R035 On 08-May-25	12.70	Call	Bond Future	9904	10	10	10	0.00
18/10/2024	R035 On 08-May-25	12.70	Put	Bond Future	283	0	0	0	400.00
18/10/2024	R035 On 08-May-25	11.46	Put	Bond Future	1169	1	1	1	0.00
18/10/2024	R035 On 08-May-25	13.35	Put	Bond Future	99	0	0	0	400.00
18/10/2024	R035 On 08-May-25	11.70	Put	Bond Future	892	1	1	1	150.00
18/10/2024	R035 On 08-May-25	10.95	Put	Bond Future	2046	2	2	2	150.00
18/10/2024	R035 On 08-May-25	10.44	Put	Bond Future	3465	4	3	4	0.00
18/10/2024	R035 On 08-May-25	11.78	Put	Bond Future	815	1	1	1	0.00
18/10/2024	R035 On 07-August-25			Bond Future	10.92	91.9029	92.0498	91.9029	0.00
18/10/2024	R035 On 07-August-25	12.65	Call	Bond Future	9341	9	9	9	0.00
18/10/2024	R035 On 07-August-25	12.65	Put	Bond Future	663	1	1	1	0.00
18/10/2024	R035 On 06-November-25			Bond Future	11.04	89.1532	89.3230	89.1532	0.00
18/10/2024	R035 On 06-November-25	11.20	Call	Bond Future	4125	4	4	4	0.00
18/10/2024	R035 On 06-November-25	11.20	Put	Bond Future	3313	3	3	3	0.00
18/10/2024	R053 On 07-November-24			Bond Future	11.32	103.7943	103.9326	103.7943	3,548.00
18/10/2024	R053 On 07-November-24	12.80	Call	Bond Future	11500	11	12	11	0.00
18/10/2024	R053 On 07-November-24	12.79	Call	Bond Future	11431	11	11	11	0.00
18/10/2024	R053 On 07-November-24	12.81	Call	Bond Future	11570	11	12	11	0.00
18/10/2024	R053 On 07-November-24	12.81	Put	Bond Future	0	0	0	0	0.00
18/10/2024	R053 On 07-November-24	12.79	Put	Bond Future	0	0	0	0	0.00
18/10/2024	R053 On 07-November-24	12.80	Put	Bond Future	0	0	0	0	0.00
18/10/2024	R053 On 06-February-25			Bond Future	11.41	105.9151	106.0593	105.9151	116.00
18/10/2024	R053 On 06-February-25	12.94	Call	Bond Future	11878	12	12	12	0.00
18/10/2024	R053 On 06-February-25	12.94	Put	Bond Future	199	0	0	0	0.00
18/10/2024	R053 On 08-May-25			Bond Future	11.50	102.1742	102.3502	102.1742	0.00
18/10/2024	R053 On 08-May-25	12.64	Call	Bond Future	9869	10	10	10	0.00
18/10/2024	R053 On 08-May-25	12.64	Put	Bond Future	1086	1	1	1	0.00
18/10/2024	R053 On 07-August-25			Bond Future	11.61	104.1675	104.3710	104.1675	0.00
18/10/2024	R053 On 07-August-25	13.17	Call	Bond Future	12834	13	13	13	0.00
18/10/2024	R053 On 07-August-25	13.17	Put	Bond Future	1297	1	1	1	0.00
18/10/2024	R053 On 06-November-25			Bond Future	11.72	100.2934	100.5238	100.2934	0.00
18/10/2024	R053 On 06-November-25	11.76	Call	Bond Future	5500	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
18/10/2024	R053 On 06-November-25	11.76	Put	Bond Future	5191	5	5	5	0.00
18/10/2024	R186 On 07-November-24			Bond Future	8.26	108.3323	108.3617	108.3323	83,279.00
18/10/2024	R186 On 07-November-24	9.14	Call	Bond Future	1697	2	2	2	0.00
18/10/2024	R186 On 07-November-24	9.15	Call	Bond Future	1716	2	2	2	0.00
18/10/2024	R186 On 07-November-24	9.13	Call	Bond Future	1678	2	2	2	0.00
18/10/2024	R186 On 07-November-24	9.13	Put	Bond Future	1	0	0	0	0.00
18/10/2024	R186 On 07-November-24	9.15	Put	Bond Future	1	0	0	0	0.00
18/10/2024	R186 On 07-November-24	9.14	Put	Bond Future	1	0	0	0	0.00
18/10/2024	R186 On 06-February-25			Bond Future	8.26	105.2342	105.2674	105.2342	125,800.00
18/10/2024	R186 On 06-February-25	9.03	Call	Bond Future	1456	1	1	1	0.00
18/10/2024	R186 On 06-February-25	9.03	Put	Bond Future	128	0	0	0	0.00
18/10/2024	R186 On 08-May-25			Bond Future	8.26	107.3473	107.4107	107.3473	0.00
18/10/2024	R186 On 08-May-25	8.47	Call	Bond Future	771	1	1	1	0.00
18/10/2024	R186 On 08-May-25	8.47	Put	Bond Future	459	1	0	1	0.00
18/10/2024	R186 On 07-August-25			Bond Future	8.31	104.1331	104.2223	104.1331	0.00
18/10/2024	R186 On 07-August-25	9.68	Call	Bond Future	1904	2	2	2	0.00
18/10/2024	R186 On 07-August-25	10.25	Call	Bond Future	2524	2	3	2	0.00
18/10/2024	R186 On 07-August-25	9.22	Call	Bond Future	1428	1	1	1	1,983.00
18/10/2024	R186 On 07-August-25	10.25	Put	Bond Future	76	0	0	0	1,983.00
18/10/2024	R186 On 07-August-25	9.22	Put	Bond Future	273	0	0	0	0.00
18/10/2024	R186 On 07-August-25	9.68	Put	Bond Future	169	0	0	0	0.00
18/10/2024	R186 On 06-November-25			Bond Future	8.43	106.1229	106.2373	106.1229	0.00
18/10/2024	R186 On 06-November-25	8.13	Call	Bond Future	413	0	0	0	0.00
18/10/2024	R186 On 06-November-25	8.13	Put	Bond Future	726	1	1	1	0.00
18/10/2024	R202 On 07-November-24			Bond Future	269.09	269.0783	269.0896	269.0783	1,687.00
18/10/2024	R202 On 06-February-25			Bond Future	269.47	269.4515	269.4710	269.4515	914.00
18/10/2024	R202 On 06-February-25	266.79	Call	Bond Future	2681	3	3	3	0.00
18/10/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
18/10/2024	R202 On 08-May-25			Bond Future	275.02	274.9281	275.0228	274.9281	269.00
18/10/2024	R202 On 08-May-25	272.31	Call	Bond Future	2713	3	3	3	0.00
18/10/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
18/10/2024	R202 On 07-August-25			Bond Future	275.23	275.0670	275.2267	275.0670	0.00
18/10/2024	R202 On 07-August-25	271.60	Call	Bond Future	3627	3	4	3	0.00
18/10/2024	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
18/10/2024	R202 On 06-November-25			Bond Future	280.62	280.3959	280.6202	280.3959	0.00
18/10/2024	R202 On 06-November-25	275.64	Call	Bond Future	4980	5	5	5	0.00
18/10/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
18/10/2024	R209 On 07-November-24			Bond Future	10.75	71.5064	71.5624	71.5064	15,459.00
18/10/2024	R209 On 07-November-24	12.22	Call	Bond Future	7030	7	7	7	0.00
18/10/2024	R209 On 07-November-24	12.21	Call	Bond Future	6986	7	7	7	0.00
18/10/2024	R209 On 07-November-24	12.23	Call	Bond Future	7075	7	7	7	0.00
18/10/2024	R209 On 07-November-24	10.55	Call	Bond Future	236	0	0	0	100.00
18/10/2024	R209 On 07-November-24	11.00	Call	Bond Future	1473	1	1	1	0.00
18/10/2024	R209 On 07-November-24	11.00	Put	Bond Future	216	0	0	0	100.00
18/10/2024	R209 On 07-November-24	10.55	Put	Bond Future	1287	1	1	1	0.00
18/10/2024	R209 On 07-November-24	12.23	Put	Bond Future	0	0	0	0	0.00
18/10/2024	R209 On 07-November-24	12.21	Put	Bond Future	0	0	0	0	0.00
18/10/2024	R209 On 07-November-24	12.22	Put	Bond Future	0	0	0	0	0.00
18/10/2024	R209 On 06-February-25			Bond Future	10.84	72.9675	73.0267	72.9675	5,446.00
18/10/2024	R209 On 06-February-25	12.44	Call	Bond Future	7615	8	8	8	0.00
18/10/2024	R209 On 06-February-25	12.44	Put	Bond Future	96	0	0	0	0.00
18/10/2024	R209 On 08-May-25			Bond Future	10.93	71.2781	71.3586	71.2781	2,137.00
18/10/2024	R209 On 08-May-25	11.89	Call	Bond Future	5298	5	5	5	0.00
18/10/2024	R209 On 08-May-25	11.89	Put	Bond Future	720	1	1	1	0.00
18/10/2024	R209 On 07-August-25			Bond Future	11.03	72.6694	72.7682	72.6694	0.00
18/10/2024	R209 On 07-August-25	12.68	Call	Bond Future	8157	8	8	8	0.00
18/10/2024	R209 On 07-August-25	12.68	Put	Bond Future	667	1	1	1	0.00
18/10/2024	R209 On 06-November-25			Bond Future	11.15	70.9062	71.0229	70.9062	0.00
18/10/2024	R209 On 06-November-25	11.27	Call	Bond Future	3666	4	4	4	0.00
18/10/2024	R209 On 06-November-25	11.27	Put	Bond Future	3072	3	3	3	0.00
18/10/2024	R210 On 07-November-24			Bond Future	241.64	241.6309	241.6376	241.6309	872.00
18/10/2024	R210 On 06-February-25			Bond Future	246.64	246.6278	246.6418	246.6278	881.00
18/10/2024	R210 On 06-February-25	239.61	Call	Bond Future	7032	7	7	7	0.00
18/10/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
18/10/2024	R210 On 08-May-25			Bond Future	248.33	248.2498	248.3322	248.2498	300.00
18/10/2024	R210 On 08-May-25	248.03	Call	Bond Future	302	0	0	0	0.00
18/10/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
18/10/2024	R210 On 07-August-25			Bond Future	253.30	253.1577	253.2994	253.1577	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
18/10/2024	R210 On 07-August-25	248.44	Call	Bond Future	4859	5	5	5	0.00
18/10/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
18/10/2024	R210 On 06-November-25			Bond Future	254.81	254.6087	254.8092	254.6087	0.00
18/10/2024	R210 On 06-November-25	252.14	Call	Bond Future	2669	2	3	2	0.00
18/10/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
18/10/2024	R213 On 07-November-24			Bond Future	9.70	88.7730	88.9053	88.7730	73,850.00
18/10/2024	R213 On 07-November-24	11.22	Call	Bond Future	6217	6	6	6	0.00
18/10/2024	R213 On 07-November-24	11.23	Call	Bond Future	6256	6	6	6	0.00
18/10/2024	R213 On 07-November-24	11.21	Call	Bond Future	6178	6	6	6	0.00
18/10/2024	R213 On 07-November-24	11.21	Put	Bond Future	0	0	0	0	0.00
18/10/2024	R213 On 07-November-24	11.23	Put	Bond Future	0	0	0	0	0.00
18/10/2024	R213 On 07-November-24	11.22	Put	Bond Future	0	0	0	0	0.00
18/10/2024	R213 On 06-February-25			Bond Future	9.77	90.5869	90.7246	90.5869	69,109.00
18/10/2024	R213 On 06-February-25	11.35	Call	Bond Future	6289	6	6	6	0.00
18/10/2024	R213 On 06-February-25	11.35	Put	Bond Future	61	0	0	0	0.00
18/10/2024	R213 On 08-May-25			Bond Future	9.85	88.8485	89.0136	88.8485	0.00
18/10/2024	R213 On 08-May-25	10.52	Call	Bond Future	3343	3	3	3	0.00
18/10/2024	R213 On 08-May-25	10.52	Put	Bond Future	719	1	1	1	0.00
18/10/2024	R213 On 07-August-25			Bond Future	9.95	90.5835	90.7727	90.5835	0.00
18/10/2024	R213 On 07-August-25	11.66	Call	Bond Future	6741	7	7	7	0.00
18/10/2024	R213 On 07-August-25	11.66	Put	Bond Future	435	0	0	0	0.00
18/10/2024	R213 On 06-November-25			Bond Future	10.08	88.7618	88.9744	88.7618	0.00
18/10/2024	R213 On 06-November-25	10.05	Call	Bond Future	2372	2	2	2	0.00
18/10/2024	R213 On 06-November-25	10.05	Put	Bond Future	2468	3	2	3	0.00
18/10/2024	R214 On 07-November-24			Bond Future	11.12	66.7870	66.8467	66.7870	14,415.00
18/10/2024	R214 On 07-November-24	12.61	Call	Bond Future	7410	7	7	7	0.00
18/10/2024	R214 On 07-November-24	12.60	Call	Bond Future	7365	7	7	7	0.00
18/10/2024	R214 On 07-November-24	12.62	Call	Bond Future	7455	7	7	7	0.00
18/10/2024	R214 On 07-November-24	12.62	Put	Bond Future	0	0	0	0	0.00
18/10/2024	R214 On 07-November-24	12.60	Put	Bond Future	0	0	0	0	0.00
18/10/2024	R214 On 07-November-24	12.61	Put	Bond Future	0	0	0	0	0.00
18/10/2024	R214 On 06-February-25			Bond Future	11.21	68.1517	68.2145	68.1517	11,198.00
18/10/2024	R214 On 06-February-25	12.71	Call	Bond Future	7494	7	7	7	0.00
18/10/2024	R214 On 06-February-25	11.75	Call	Bond Future	3473	3	3	3	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
18/10/2024	R214 On 06-February-25	12.25	Call	Bond Future	5528	6	6	6	554.00
18/10/2024	R214 On 06-February-25	13.63	Call	Bond Future	11303	11	11	11	0.00
18/10/2024	R214 On 06-February-25	13.63	Put	Bond Future	17	0	0	0	554.00
18/10/2024	R214 On 06-February-25	12.25	Put	Bond Future	277	0	0	0	0.00
18/10/2024	R214 On 06-February-25	11.75	Put	Bond Future	666	1	1	1	0.00
18/10/2024	R214 On 06-February-25	12.71	Put	Bond Future	121	0	0	0	0.00
18/10/2024	R214 On 08-May-25			Bond Future	11.30	66.2167	66.2993	66.2167	1,082.00
18/10/2024	R214 On 08-May-25	12.40	Call	Bond Future	6168	6	6	6	0.00
18/10/2024	R214 On 08-May-25	12.40	Put	Bond Future	683	1	1	1	0.00
18/10/2024	R214 On 07-August-25			Bond Future	11.40	67.5094	67.6091	67.5094	0.00
18/10/2024	R214 On 07-August-25	12.97	Call	Bond Future	8271	8	8	8	0.00
18/10/2024	R214 On 07-August-25	12.97	Put	Bond Future	749	1	1	1	0.00
18/10/2024	R214 On 06-November-25			Bond Future	11.51	65.4994	65.6157	65.4994	0.00
18/10/2024	R214 On 06-November-25	11.64	Call	Bond Future	3999	4	4	4	0.00
18/10/2024	R214 On 06-November-25	11.64	Put	Bond Future	3316	3	3	3	0.00
18/10/2024	R248 On 07-November-24			Bond Future	11.30	80.8116	80.9190	80.8116	229,270.00
18/10/2024	R248 On 07-November-24	12.79	Call	Bond Future	9016	9	9	9	0.00
18/10/2024	R248 On 07-November-24	12.80	Call	Bond Future	9070	9	9	9	0.00
18/10/2024	R248 On 07-November-24	12.78	Call	Bond Future	8962	9	9	9	0.00
18/10/2024	R248 On 07-November-24	12.78	Put	Bond Future	0	0	0	0	0.00
18/10/2024	R248 On 07-November-24	12.80	Put	Bond Future	0	0	0	0	0.00
18/10/2024	R248 On 07-November-24	12.79	Put	Bond Future	0	0	0	0	0.00
18/10/2024	R248 On 06-February-25			Bond Future	11.39	82.4628	82.5749	82.4628	244,714.00
18/10/2024	R248 On 06-February-25	12.71	Call	Bond Future	8170	8	8	8	0.00
18/10/2024	R248 On 06-February-25	10.30	Call	Bond Future	84	0	0	0	660.00
18/10/2024	R248 On 06-February-25	11.00	Call	Bond Future	852	1	1	1	660.00
18/10/2024	R248 On 06-February-25	11.70	Call	Bond Future	3200	3	3	3	0.00
18/10/2024	R248 On 06-February-25	11.70	Put	Bond Future	1200	1	1	1	660.00
18/10/2024	R248 On 06-February-25	11.00	Put	Bond Future	3511	4	4	4	0.00
18/10/2024	R248 On 06-February-25	10.30	Put	Bond Future	7902	8	8	8	0.00
18/10/2024	R248 On 06-February-25	12.71	Put	Bond Future	211	0	0	0	0.00
18/10/2024	R248 On 08-May-25			Bond Future	11.48	79.6715	79.8082	79.6715	14,660.00
18/10/2024	R248 On 08-May-25	12.60	Call	Bond Future	7588	8	8	8	0.00
18/10/2024	R248 On 08-May-25	12.60	Put	Bond Future	836	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
18/10/2024	R248 On 07-August-25			Bond Future	11.58	81.2266	81.3846	81.2266	0.00
18/10/2024	R248 On 07-August-25	13.21	Call	Bond Future	10300	10	10	10	0.00
18/10/2024	R248 On 07-August-25	13.21	Put	Bond Future	949	1	1	1	0.00
18/10/2024	R248 On 06-November-25			Bond Future	11.70	78.3358	78.5144	78.3358	0.00
18/10/2024	R248 On 06-November-25	11.74	Call	Bond Future	4447	4	4	4	0.00
18/10/2024	R248 On 06-November-25	11.74	Put	Bond Future	4175	4	4	4	0.00
18/10/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/10/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/10/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/10/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00