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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/10/2024 TO: 22/10/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2024	2025 On 07-November-24			Bond Future	185.05	185.0374	185.0496	185.0374	9,276.00
22/10/2024	2029 On 07-November-24			Bond Future	133.51	133.4190	133.5069	133.4190	6,862.00
22/10/2024	2029 On 06-February-25			Bond Future	136.27	136.1826	136.2728	136.1826	7,103.00
22/10/2024	2029 On 06-February-25	132.40	Call	Bond Future	3873	4	4	4	0.00
22/10/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
22/10/2024	2029 On 08-May-25			Bond Future	137.66	137.5651	137.6577	137.5651	728.00
22/10/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
22/10/2024	2029 On 08-May-25	137.85	Put	Bond Future	192	0	0	0	0.00
22/10/2024	2029 On 07-August-25			Bond Future	140.41	140.3177	140.4128	140.3177	0.00
22/10/2024	2029 On 07-August-25	137.41	Call	Bond Future	3003	3	3	3	0.00
22/10/2024	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
22/10/2024	2029 On 06-November-25			Bond Future	141.72	141.6189	141.7164	141.6189	0.00
22/10/2024	2029 On 06-November-25	139.79	Call	Bond Future	1926	2	2	2	0.00
22/10/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
22/10/2024	2030 On 07-November-24			Bond Future	9.33	96.8385	96.8606	96.8385	138,297.00
22/10/2024	2030 On 07-November-24	10.75	Call	Bond Future	5393	5	5	5	0.00
22/10/2024	2030 On 07-November-24	10.74	Call	Bond Future	5357	5	5	5	0.00
22/10/2024	2030 On 07-November-24	10.76	Call	Bond Future	5430	5	5	5	0.00
22/10/2024	2030 On 07-November-24	10.21	Call	Bond Future	3396	3	3	3	600.00
22/10/2024	2030 On 07-November-24	10.71	Call	Bond Future	5247	5	5	5	600.00
22/10/2024	2030 On 07-November-24	11.91	Call	Bond Future	9505	9	10	9	0.00
22/10/2024	2030 On 07-November-24	11.91	Put	Bond Future	0	0	0	0	600.00
22/10/2024	2030 On 07-November-24	10.71	Put	Bond Future	0	0	0	0	0.00
22/10/2024	2030 On 07-November-24	10.21	Put	Bond Future	1	0	0	0	0.00
22/10/2024	2030 On 07-November-24	10.76	Put	Bond Future	0	0	0	0	0.00
22/10/2024	2030 On 07-November-24	10.74	Put	Bond Future	0	0	0	0	0.00
22/10/2024	2030 On 07-November-24	10.75	Put	Bond Future	0	0	0	0	0.00
22/10/2024	2030 On 06-February-25			Bond Future	9.39	94.8105	94.8335	94.8105	139,064.00
22/10/2024	2030 On 06-February-25	10.68	Call	Bond Future	4812	5	5	5	0.00
22/10/2024	2030 On 06-February-25	8.68	Call	Bond Future	213	0	0	0	800.00
22/10/2024	2030 On 06-February-25	9.18	Call	Bond Future	722	1	1	1	800.00
22/10/2024	2030 On 06-February-25	9.69	Call	Bond Future	1771	2	2	2	0.00
22/10/2024	2030 On 06-February-25	9.69	Put	Bond Future	632	1	1	1	800.00
22/10/2024	2030 On 06-February-25	9.18	Put	Bond Future	1501	2	2	2	0.00
22/10/2024	2030 On 06-February-25	8.68	Put	Bond Future	2919	3	3	3	0.00
22/10/2024	2030 On 06-February-25	10.68	Put	Bond Future	85	0	0	0	0.00
22/10/2024	2030 On 08-May-25			Bond Future	9.46	96.7408	96.7645	96.7408	0.00
22/10/2024	2030 On 08-May-25	9.93	Call	Bond Future	2479	2	2	2	0.00
22/10/2024	2030 On 08-May-25	11.86	Call	Bond Future	8240	8	8	8	0.00
22/10/2024	2030 On 08-May-25	10.31	Call	Bond Future	3499	3	3	3	1,640.00
22/10/2024	2030 On 08-May-25	12.28	Call	Bond Future	9552	10	10	10	0.00
22/10/2024	2030 On 08-May-25	10.69	Call	Bond Future	4610	5	5	5	2,280.00
22/10/2024	2030 On 08-May-25	9.18	Call	Bond Future	956	1	1	1	800.00
22/10/2024	2030 On 08-May-25	9.99	Call	Bond Future	2632	3	3	3	0.00
22/10/2024	2030 On 08-May-25	8.68	Call	Bond Future	412	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
22/10/2024	2030 On 08-May-25	9.18	Put	Bond Future	1986	2	2	2	0.00
22/10/2024	2030 On 08-May-25	8.68	Put	Bond Future	3293	3	3	3	0.00
22/10/2024	2030 On 08-May-25	9.99	Put	Bond Future	753	1	1	1	800.00
22/10/2024	2030 On 08-May-25	12.28	Put	Bond Future	22	0	0	0	2,280.00
22/10/2024	2030 On 08-May-25	10.69	Put	Bond Future	306	0	0	0	0.00
22/10/2024	2030 On 08-May-25	11.86	Put	Bond Future	53	0	0	0	1,640.00
22/10/2024	2030 On 08-May-25	10.31	Put	Bond Future	501	1	1	1	0.00
22/10/2024	2030 On 08-May-25	9.93	Put	Bond Future	812	1	1	1	0.00
22/10/2024	2030 On 07-August-25			Bond Future	9.57	94.6425	94.6670	94.6425	0.00
22/10/2024	2030 On 07-August-25	11.11	Call	Bond Future	5567	6	6	6	0.00
22/10/2024	2030 On 07-August-25	12.12	Call	Bond Future	8441	8	8	8	0.00
22/10/2024	2030 On 07-August-25	10.48	Call	Bond Future	3855	4	4	4	1,054.00
22/10/2024	2030 On 07-August-25	12.12	Put	Bond Future	129	0	0	0	1,054.00
22/10/2024	2030 On 07-August-25	10.48	Put	Bond Future	772	1	1	1	0.00
22/10/2024	2030 On 07-August-25	11.11	Put	Bond Future	431	0	0	0	0.00
22/10/2024	2030 On 06-November-25			Bond Future	9.68	96.4723	96.4978	96.4723	0.00
22/10/2024	2030 On 06-November-25	9.54	Call	Bond Future	1709	2	2	2	0.00
22/10/2024	2030 On 06-November-25	9.54	Put	Bond Future	2178	2	2	2	0.00
22/10/2024	2032 On 07-November-24			Bond Future	10.01	91.8715	91.9243	91.8715	59,875.00
22/10/2024	2032 On 07-November-24	11.48	Call	Bond Future	6764	7	7	7	0.00
22/10/2024	2032 On 07-November-24	11.49	Call	Bond Future	6808	7	7	7	0.00
22/10/2024	2032 On 07-November-24	11.47	Call	Bond Future	6720	7	7	7	0.00
22/10/2024	2032 On 07-November-24	11.64	Call	Bond Future	7461	7	7	7	1,615.00
22/10/2024	2032 On 07-November-24	13.36	Call	Bond Future	14499	14	14	14	0.00
22/10/2024	2032 On 07-November-24	10.60	Call	Bond Future	2824	3	3	3	0.00
22/10/2024	2032 On 07-November-24	11.61	Call	Bond Future	7331	7	7	7	600.00
22/10/2024	2032 On 07-November-24	12.95	Call	Bond Future	12893	13	13	13	0.00
22/10/2024	2032 On 07-November-24	11.11	Call	Bond Future	5125	5	5	5	600.00
22/10/2024	2032 On 07-November-24	9.75	Call	Bond Future	89	0	0	0	0.00
22/10/2024	2032 On 07-November-24	9.90	Call	Bond Future	288	0	0	0	0.00
22/10/2024	2032 On 07-November-24	9.86	Call	Bond Future	220	0	0	0	0.00
22/10/2024	2032 On 07-November-24	9.86	Put	Bond Future	948	1	1	1	0.00
22/10/2024	2032 On 07-November-24	9.90	Put	Bond Future	821	1	1	1	0.00
22/10/2024	2032 On 07-November-24	9.75	Put	Bond Future	1356	1	1	1	0.00

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22/10/2024	2032 On 07-November-24	11.61	Put	Bond Future	0	0	0	0	0.00
22/10/2024	2032 On 07-November-24	12.95	Put	Bond Future	0	0	0	0	600.00
22/10/2024	2032 On 07-November-24	11.11	Put	Bond Future	1	0	0	0	0.00
22/10/2024	2032 On 07-November-24	10.60	Put	Bond Future	28	0	0	0	200.00
22/10/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
22/10/2024	2032 On 07-November-24	11.64	Put	Bond Future	0	0	0	0	0.00
22/10/2024	2032 On 07-November-24	11.47	Put	Bond Future	0	0	0	0	0.00
22/10/2024	2032 On 07-November-24	11.49	Put	Bond Future	0	0	0	0	0.00
22/10/2024	2032 On 07-November-24	11.48	Put	Bond Future	0	0	0	0	0.00
22/10/2024	2032 On 06-February-25			Bond Future	10.09	93.7518	93.8060	93.7518	84,113.00
22/10/2024	2032 On 06-February-25	11.72	Call	Bond Future	7323	7	7	7	0.00
22/10/2024	2032 On 06-February-25	9.42	Call	Bond Future	289	0	0	0	800.00
22/10/2024	2032 On 06-February-25	9.92	Call	Bond Future	992	1	1	1	800.00
22/10/2024	2032 On 06-February-25	10.61	Call	Bond Future	2959	3	3	3	0.00
22/10/2024	2032 On 06-February-25	10.61	Put	Bond Future	567	1	1	1	800.00
22/10/2024	2032 On 06-February-25	9.92	Put	Bond Future	1809	2	2	2	0.00
22/10/2024	2032 On 06-February-25	9.42	Put	Bond Future	3523	4	4	4	0.00
22/10/2024	2032 On 06-February-25	11.72	Put	Bond Future	64	0	0	0	0.00
22/10/2024	2032 On 08-May-25			Bond Future	10.18	91.4963	91.5519	91.4963	37,405.00
22/10/2024	2032 On 08-May-25	10.91	Call	Bond Future	4029	4	4	4	0.00
22/10/2024	2032 On 08-May-25	9.42	Call	Bond Future	556	1	1	1	800.00
22/10/2024	2032 On 08-May-25	9.92	Call	Bond Future	1292	1	1	1	800.00
22/10/2024	2032 On 08-May-25	10.97	Call	Bond Future	4234	4	4	4	0.00
22/10/2024	2032 On 08-May-25	10.97	Put	Bond Future	726	1	1	1	800.00
22/10/2024	2032 On 08-May-25	9.92	Put	Bond Future	2503	3	3	3	0.00
22/10/2024	2032 On 08-May-25	9.42	Put	Bond Future	4128	4	4	4	0.00
22/10/2024	2032 On 08-May-25	10.91	Put	Bond Future	782	1	1	1	0.00
22/10/2024	2032 On 07-August-25			Bond Future	10.29	93.3040	93.3611	93.3040	0.00
22/10/2024	2032 On 07-August-25	12.01	Call	Bond Future	7747	8	8	8	0.00
22/10/2024	2032 On 07-August-25	12.01	Put	Bond Future	517	1	1	1	0.00
22/10/2024	2032 On 06-November-25			Bond Future	10.42	90.9473	91.0059	90.9473	0.00
22/10/2024	2032 On 06-November-25	10.42	Call	Bond Future	2859	3	3	3	0.00
22/10/2024	2032 On 06-November-25	10.42	Put	Bond Future	2849	3	3	3	0.00
22/10/2024	2033 On 07-November-24			Bond Future	126.38	126.2831	126.3833	126.2831	6,818.00

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22/10/2024	2033 On 06-February-25			Bond Future	129.00	128.8989	129.0017	128.8989	5,259.00
22/10/2024	2033 On 06-February-25	124.94	Call	Bond Future	4062	4	4	4	0.00
22/10/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
22/10/2024	2033 On 08-May-25			Bond Future	130.14	130.0321	130.1374	130.0321	5,288.00
22/10/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
22/10/2024	2033 On 08-May-25	130.62	Put	Bond Future	483	1	0	1	0.00
22/10/2024	2033 On 07-August-25			Bond Future	132.74	132.6340	132.7420	132.6340	0.00
22/10/2024	2033 On 07-August-25	128.65	Call	Bond Future	4092	4	4	4	0.00
22/10/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
22/10/2024	2033 On 06-November-25			Bond Future	133.79	133.6826	133.7932	133.6826	0.00
22/10/2024	2033 On 06-November-25	133.14	Call	Bond Future	653	1	1	1	0.00
22/10/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
22/10/2024	2037 On 07-November-24			Bond Future	11.02	85.6523	85.6874	85.6523	81,677.00
22/10/2024	2037 On 07-November-24	12.58	Call	Bond Future	8444	8	8	8	0.00
22/10/2024	2037 On 07-November-24	12.57	Call	Bond Future	8394	8	8	8	0.00
22/10/2024	2037 On 07-November-24	12.59	Call	Bond Future	8494	8	8	8	0.00
22/10/2024	2037 On 07-November-24	12.59	Put	Bond Future	0	0	0	0	0.00
22/10/2024	2037 On 07-November-24	12.57	Put	Bond Future	0	0	0	0	0.00
22/10/2024	2037 On 07-November-24	12.58	Put	Bond Future	0	0	0	0	0.00
22/10/2024	2037 On 06-February-25			Bond Future	11.11	83.1447	83.1809	83.1447	165,140.00
22/10/2024	2037 On 06-February-25	12.76	Call	Bond Future	8819	9	9	9	0.00
22/10/2024	2037 On 06-February-25	12.76	Put	Bond Future	99	0	0	0	0.00
22/10/2024	2037 On 08-May-25			Bond Future	11.22	84.8373	84.8744	84.8373	3,975.00
22/10/2024	2037 On 08-May-25	12.25	Call	Bond Future	6293	6	6	6	0.00
22/10/2024	2037 On 08-May-25	13.35	Call	Bond Future	11063	11	11	11	7,500.00
22/10/2024	2037 On 08-May-25	12.55	Call	Bond Future	7577	8	8	8	15,000.00
22/10/2024	2037 On 08-May-25	13.30	Call	Bond Future	10850	11	11	11	7,500.00
22/10/2024	2037 On 08-May-25	13.30	Put	Bond Future	228	0	0	0	0.00
22/10/2024	2037 On 08-May-25	12.55	Put	Bond Future	546	1	1	1	0.00
22/10/2024	2037 On 08-May-25	13.35	Put	Bond Future	211	0	0	0	0.00
22/10/2024	2037 On 08-May-25	12.25	Put	Bond Future	771	1	1	1	0.00
22/10/2024	2037 On 07-August-25			Bond Future	11.34	82.2526	82.2909	82.2526	15.00
22/10/2024	2037 On 07-August-25	13.01	Call	Bond Future	9291	9	9	9	0.00
22/10/2024	2037 On 07-August-25	12.17	Call	Bond Future	5966	6	6	6	0.00

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22/10/2024	2037 On 07-August-25	11.42	Call	Bond Future	3359	3	3	3	0.00
22/10/2024	2037 On 07-August-25	10.55	Call	Bond Future	1253	1	1	1	2,341.00
22/10/2024	2037 On 07-August-25	10.64	Call	Bond Future	1412	1	1	1	200.00
22/10/2024	2037 On 07-August-25	11.82	Call	Bond Future	4686	5	5	5	0.00
22/10/2024	2037 On 07-August-25	11.07	Call	Bond Future	2366	2	2	2	0.00
22/10/2024	2037 On 07-August-25	10.34	Call	Bond Future	928	1	1	1	2,541.00
22/10/2024	2037 On 07-August-25	11.07	Put	Bond Future	3878	4	4	4	2,541.00
22/10/2024	2037 On 07-August-25	10.34	Put	Bond Future	6713	7	7	7	0.00
22/10/2024	2037 On 07-August-25	11.82	Put	Bond Future	2103	2	2	2	2,541.00
22/10/2024	2037 On 07-August-25	10.64	Put	Bond Future	5406	5	5	5	0.00
22/10/2024	2037 On 07-August-25	11.42	Put	Bond Future	2924	3	3	3	2,541.00
22/10/2024	2037 On 07-August-25	10.55	Put	Bond Future	5778	6	6	6	0.00
22/10/2024	2037 On 07-August-25	12.17	Put	Bond Future	1569	2	2	2	2,541.00
22/10/2024	2037 On 07-August-25	13.01	Put	Bond Future	773	1	1	1	0.00
22/10/2024	2037 On 06-November-25			Bond Future	11.47	83.8416	83.8810	83.8416	0.00
22/10/2024	2037 On 06-November-25	11.63	Call	Bond Future	4313	4	4	4	0.00
22/10/2024	2037 On 06-November-25	11.63	Put	Bond Future	3438	3	3	3	0.00
22/10/2024	2038 On 07-November-24			Bond Future	137.96	138.5529	137.9599	138.5529	1,628.00
22/10/2024	2038 On 06-February-25			Bond Future	138.71	139.3164	138.7118	139.3164	1,658.00
22/10/2024	2038 On 06-February-25	135.23	Call	Bond Future	3482	4	3	4	0.00
22/10/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
22/10/2024	2038 On 08-May-25			Bond Future	141.57	142.1869	141.5702	142.1869	440.00
22/10/2024	2038 On 08-May-25	139.68	Call	Bond Future	1890	3	2	3	0.00
22/10/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
22/10/2024	2038 On 07-August-25			Bond Future	142.25	142.8817	142.2533	142.8817	0.00
22/10/2024	2038 On 07-August-25	139.56	Call	Bond Future	2693	3	3	3	0.00
22/10/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
22/10/2024	2038 On 06-November-25			Bond Future	145.04	145.6819	145.0418	145.6819	0.00
22/10/2024	2038 On 06-November-25	143.88	Call	Bond Future	1162	2	1	2	0.00
22/10/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
22/10/2024	2040 On 07-November-24			Bond Future	11.28	86.0171	86.0868	86.0171	97,384.00
22/10/2024	2040 On 07-November-24	12.85	Call	Bond Future	9036	9	9	9	0.00
22/10/2024	2040 On 07-November-24	12.86	Call	Bond Future	9089	9	9	9	0.00
22/10/2024	2040 On 07-November-24	12.84	Call	Bond Future	8983	9	9	9	0.00

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22/10/2024	2040 On 07-November-24	12.10	Call	Bond Future	4913	5	5	5	640.00
22/10/2024	2040 On 07-November-24	12.60	Call	Bond Future	7698	8	8	8	0.00
22/10/2024	2040 On 07-November-24	13.15	Call	Bond Future	10594	11	11	11	0.00
22/10/2024	2040 On 07-November-24	13.15	Put	Bond Future	0	0	0	0	640.00
22/10/2024	2040 On 07-November-24	12.10	Put	Bond Future	5	0	0	0	0.00
22/10/2024	2040 On 07-November-24	12.60	Put	Bond Future	0	0	0	0	640.00
22/10/2024	2040 On 07-November-24	12.84	Put	Bond Future	0	0	0	0	0.00
22/10/2024	2040 On 07-November-24	12.86	Put	Bond Future	0	0	0	0	0.00
22/10/2024	2040 On 07-November-24	12.85	Put	Bond Future	0	0	0	0	0.00
22/10/2024	2040 On 06-February-25			Bond Future	11.38	83.2664	83.3378	83.2664	71,400.00
22/10/2024	2040 On 06-February-25	12.95	Call	Bond Future	9026	9	9	9	0.00
22/10/2024	2040 On 06-February-25	11.00	Call	Bond Future	806	1	1	1	780.00
22/10/2024	2040 On 06-February-25	11.70	Call	Bond Future	3026	3	3	3	0.00
22/10/2024	2040 On 06-February-25	12.20	Call	Bond Future	5298	5	5	5	0.00
22/10/2024	2040 On 06-February-25	12.20	Put	Bond Future	452	0	0	0	780.00
22/10/2024	2040 On 06-February-25	11.70	Put	Bond Future	1085	1	1	1	780.00
22/10/2024	2040 On 06-February-25	11.00	Put	Bond Future	3213	3	3	3	0.00
22/10/2024	2040 On 06-February-25	12.95	Put	Bond Future	114	0	0	0	0.00
22/10/2024	2040 On 08-May-25			Bond Future	11.49	84.9614	85.0345	84.9614	3,900.00
22/10/2024	2040 On 08-May-25	12.63	Call	Bond Future	7289	7	7	7	0.00
22/10/2024	2040 On 08-May-25	13.43	Call	Bond Future	10962	11	11	11	7,500.00
22/10/2024	2040 On 08-May-25	12.75	Call	Bond Future	7835	8	8	8	15,000.00
22/10/2024	2040 On 08-May-25	13.50	Call	Bond Future	11283	11	11	11	7,500.00
22/10/2024	2040 On 08-May-25	13.50	Put	Bond Future	289	0	0	0	0.00
22/10/2024	2040 On 08-May-25	12.75	Put	Bond Future	659	1	1	1	0.00
22/10/2024	2040 On 08-May-25	13.43	Put	Bond Future	311	0	0	0	0.00
22/10/2024	2040 On 08-May-25	12.63	Put	Bond Future	754	1	1	1	0.00
22/10/2024	2040 On 07-August-25			Bond Future	11.61	82.1284	82.2033	82.1284	16.00
22/10/2024	2040 On 07-August-25	13.29	Call	Bond Future	10038	10	10	10	0.00
22/10/2024	2040 On 07-August-25	13.29	Put	Bond Future	857	1	1	1	0.00
22/10/2024	2040 On 06-November-25			Bond Future	11.73	83.7145	83.7913	83.7145	0.00
22/10/2024	2040 On 06-November-25	11.84	Call	Bond Future	4525	4	5	4	0.00
22/10/2024	2040 On 06-November-25	11.84	Put	Bond Future	3907	4	4	4	0.00
22/10/2024	2044 On 07-November-24			Bond Future	11.39	81.9358	82.0394	81.9358	23,616.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2024	2044 On 07-November-24	12.91	Call	Bond Future	8912	9	9	9	0.00
22/10/2024	2044 On 07-November-24	12.90	Call	Bond Future	8859	9	9	9	0.00
22/10/2024	2044 On 07-November-24	12.92	Call	Bond Future	8965	9	9	9	0.00
22/10/2024	2044 On 07-November-24	12.25	Call	Bond Future	5264	5	5	5	0.00
22/10/2024	2044 On 07-November-24	12.00	Call	Bond Future	3816	4	4	4	0.00
22/10/2024	2044 On 07-November-24	12.50	Call	Bond Future	6681	7	7	7	0.00
22/10/2024	2044 On 07-November-24	12.50	Put	Bond Future	0	0	0	0	11,405.00
22/10/2024	2044 On 07-November-24	12.00	Put	Bond Future	19	0	0	0	13,875.00
22/10/2024	2044 On 07-November-24	12.25	Put	Bond Future	3	0	0	0	9,540.00
22/10/2024	2044 On 07-November-24	12.92	Put	Bond Future	0	0	0	0	0.00
22/10/2024	2044 On 07-November-24	12.90	Put	Bond Future	0	0	0	0	0.00
22/10/2024	2044 On 07-November-24	12.91	Put	Bond Future	0	0	0	0	0.00
22/10/2024	2044 On 06-February-25			Bond Future	11.48	79.2269	79.3329	79.2269	69,368.00
22/10/2024	2044 On 06-February-25	13.02	Call	Bond Future	9009	9	9	9	0.00
22/10/2024	2044 On 06-February-25	12.00	Call	Bond Future	4004	4	4	4	449.00
22/10/2024	2044 On 06-February-25	13.75	Call	Bond Future	12552	12	13	12	0.00
22/10/2024	2044 On 06-February-25	12.50	Call	Bond Future	6409	6	6	6	449.00
22/10/2024	2044 On 06-February-25	12.00	Put	Bond Future	816	1	1	1	0.00
22/10/2024	2044 On 06-February-25	13.75	Put	Bond Future	31	0	0	0	449.00
22/10/2024	2044 On 06-February-25	12.50	Put	Bond Future	342	0	0	0	0.00
22/10/2024	2044 On 06-February-25	13.02	Put	Bond Future	135	0	0	0	0.00
22/10/2024	2044 On 08-May-25			Bond Future	11.58	80.8396	80.9480	80.8396	8,697.00
22/10/2024	2044 On 08-May-25	12.72	Call	Bond Future	7430	7	7	7	0.00
22/10/2024	2044 On 08-May-25	12.40	Call	Bond Future	5998	6	6	6	0.00
22/10/2024	2044 On 08-May-25	11.65	Call	Bond Future	2981	3	3	3	0.00
22/10/2024	2044 On 08-May-25	10.92	Call	Bond Future	996	1	1	1	2,490.00
22/10/2024	2044 On 08-May-25		Call	Bond Future	5.22	0.0051	0.0052	0.0051	0.00
22/10/2024	2044 On 08-May-25		Put	Bond Future	19057.21	19.1654	19.0572	19.1654	0.00
22/10/2024	2044 On 08-May-25	11.65	Put	Bond Future	2565	3	3	3	2,490.00
22/10/2024	2044 On 08-May-25	10.92	Put	Bond Future	5329	5	5	5	0.00
22/10/2024	2044 On 08-May-25	12.40	Put	Bond Future	1144	1	1	1	2,490.00
22/10/2024	2044 On 08-May-25	12.72	Put	Bond Future	807	1	1	1	0.00
22/10/2024	2044 On 07-August-25			Bond Future	11.70	78.0505	78.1613	78.0505	0.00
22/10/2024	2044 On 07-August-25	13.34	Call	Bond Future	10006	10	10	10	0.00
22/10/2024	2044 On 07-August-25	13.34	Put	Bond Future	882	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
22/10/2024	2044 On 06-November-25			Bond Future	11.82	79.5577	79.6711	79.5577	0.00
22/10/2024	2044 On 06-November-25	11.88	Call	Bond Future	4550	4	5	4	0.00
22/10/2024	2044 On 06-November-25	11.88	Put	Bond Future	4168	4	4	4	0.00
22/10/2024	2046 On 07-November-24			Bond Future	119.09	119.0854	119.0910	119.0854	5,267.00
22/10/2024	2046 On 06-February-25			Bond Future	121.56	121.5521	121.5584	121.5521	17,708.00
22/10/2024	2046 On 06-February-25	114.01	Call	Bond Future	7548	8	8	8	0.00
22/10/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
22/10/2024	2046 On 08-May-25			Bond Future	121.83	121.8197	121.8264	121.8197	0.00
22/10/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
22/10/2024	2046 On 08-May-25	121.97	Put	Bond Future	144	0	0	0	0.00
22/10/2024	2046 On 07-August-25			Bond Future	124.26	124.2566	124.2638	124.2566	0.00
22/10/2024	2046 On 07-August-25	118.69	Call	Bond Future	5574	6	6	6	0.00
22/10/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
22/10/2024	2046 On 06-November-25			Bond Future	124.42	124.4127	124.4209	124.4127	0.00
22/10/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
22/10/2024	2046 On 06-November-25	125.41	Put	Bond Future	989	1	1	1	0.00
22/10/2024	2050 On 07-November-24			Bond Future	120.70	120.6902	120.6956	120.6902	5,069.00
22/10/2024	2050 On 06-February-25			Bond Future	120.85	120.8430	120.8491	120.8430	14,835.00
22/10/2024	2050 On 06-February-25	115.60	Call	Bond Future	5249	5	5	5	0.00
22/10/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
22/10/2024	2050 On 08-May-25			Bond Future	123.34	123.3329	123.3396	123.3329	0.00
22/10/2024	2050 On 08-May-25	121.16	Call	Bond Future	2180	2	2	2	0.00
22/10/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
22/10/2024	2050 On 07-August-25			Bond Future	123.41	123.4046	123.4119	123.4046	0.00
22/10/2024	2050 On 07-August-25	119.89	Call	Bond Future	3522	4	4	4	0.00
22/10/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
22/10/2024	2050 On 06-November-25			Bond Future	125.83	125.8229	125.8309	125.8229	0.00
22/10/2024	2050 On 06-November-25	124.42	Call	Bond Future	1411	1	1	1	0.00
22/10/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
22/10/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2024	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
22/10/2024	AL37 On 07-November-24			Index Future	1038.49	1038.1730	1038.4940	1038.1730	0.00
22/10/2024	AL37 On 06-February-25			Index Future	1059.76	1059.4290	1059.7610	1059.4290	0.00
22/10/2024	AL37 On 08-May-25			Index Future	1081.36	1081.0170	1081.3590	1081.0170	0.00
22/10/2024	AL37 On 07-August-25			Index Future	1102.77	1102.4180	1102.7710	1102.4180	0.00
22/10/2024	AL37 On 06-November-25			Index Future	1124.18	1123.8200	1124.1840	1123.8200	0.00
22/10/2024	AL7T On 07-November-24			Index Future	1240.69	1240.1060	1240.6850	1240.1060	0.00
22/10/2024	AL7T On 06-February-25			Index Future	1266.09	1265.4960	1266.0920	1265.4960	0.00
22/10/2024	AL7T On 08-May-25			Index Future	1291.90	1291.2840	1291.8950	1291.2840	0.00
22/10/2024	AL7T On 07-August-25			Index Future	1317.48	1316.8480	1317.4760	1316.8480	0.00
22/10/2024	AL7T On 06-November-25			Index Future	1343.06	1342.4110	1343.0580	1342.4110	0.00
22/10/2024	ALBI On 07-November-24			Index Future	1071.00	1070.4360	1070.9980	1070.4360	102.00
22/10/2024	ALBI On 06-February-25			Index Future	1092.93	1092.3530	1092.9300	1092.3530	16.00
22/10/2024	ALBI On 08-May-25			Index Future	1115.20	1114.6120	1115.2040	1114.6120	0.00
22/10/2024	ALBI On 07-August-25			Index Future	1137.29	1136.6780	1137.2870	1136.6780	0.00
22/10/2024	ALBI On 06-November-25			Index Future	1159.37	1158.7440	1159.3690	1158.7440	0.00
22/10/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
22/10/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2024	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
22/10/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
22/10/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
22/10/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2024	ES33 On 07-November-24			Bond Future	11.24	80.5182	80.5481	80.5182	0.00
22/10/2024	ES33 On 06-February-25			Bond Future	11.37	82.1860	82.2169	82.1860	0.00
22/10/2024	ES33 On 06-February-25	13.34	Call	Bond Future	8485	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
22/10/2024	ES33 On 08-May-25			Bond Future	11.49	80.0789	80.1106	80.0789	0.00
22/10/2024	ES33 On 08-May-25	12.73	Call	Bond Future	5339	5	5	5	0.00
22/10/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
22/10/2024	ES33 On 07-August-25			Bond Future	11.64	81.6793	81.7121	81.6793	0.00
22/10/2024	ES33 On 07-August-25	13.56	Call	Bond Future	7907	8	8	8	0.00
22/10/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
22/10/2024	ES33 On 06-November-25			Bond Future	11.81	79.4806	79.5143	79.4806	0.00
22/10/2024	ES33 On 06-November-25	12.01	Call	Bond Future	864	1	1	1	0.00
22/10/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
22/10/2024	ES42 On 07-November-24			Bond Future	11.67	76.9666	77.0031	76.9666	0.00
22/10/2024	ES42 On 06-February-25			Bond Future	11.77	78.5608	78.5984	78.5608	0.00
22/10/2024	ES42 On 06-February-25	13.71	Call	Bond Future	10205	10	10	10	0.00
22/10/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
22/10/2024	ES42 On 08-May-25			Bond Future	11.88	75.9122	75.9509	75.9122	0.00
22/10/2024	ES42 On 08-May-25	13.25	Call	Bond Future	7320	7	7	7	0.00
22/10/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
22/10/2024	ES42 On 07-August-25			Bond Future	12.01	77.4282	77.4679	77.4282	0.00
22/10/2024	ES42 On 07-August-25	13.79	Call	Bond Future	9196	9	9	9	0.00
22/10/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
22/10/2024	ES42 On 06-November-25			Bond Future	12.14	74.6774	74.7183	74.6774	0.00
22/10/2024	ES42 On 06-November-25	12.39	Call	Bond Future	1384	1	1	1	0.00
22/10/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
22/10/2024	GOVI On 07-November-24			GOVI	1054.59	1053.9960	1054.5900	1053.9960	318.00
22/10/2024	GOVI On 07-November-24	948.80	Call	GOVI	1057900	105	106	105	0.00
22/10/2024	GOVI On 07-November-24	948.78	Call	GOVI	1058100	105	106	105	0.00
22/10/2024	GOVI On 07-November-24	948.79	Call	GOVI	1058000	105	106	105	0.00
22/10/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
22/10/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
22/10/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
22/10/2024	GOVI On 06-February-25			GOVI	1076.19	1075.5760	1076.1860	1075.5760	327.00
22/10/2024	GOVI On 06-February-25	972.00	Call	GOVI	1041860	104	104	104	0.00
22/10/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
22/10/2024	GOVI On 08-May-25			GOVI	1098.12	1097.4930	1098.1190	1097.4930	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
22/10/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	761190	75	76	75	0.00
22/10/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
22/10/2024	GOVI On 07-August-25			GOVI	1119.86	1119.2210	1119.8630	1119.2210	0.00
22/10/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1088630	108	109	108	0.00
22/10/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
22/10/2024	GOVI On 06-November-25			GOVI	1141.61	1140.9480	1141.6080	1140.9480	0.00
22/10/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	296080	29	30	29	0.00
22/10/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
22/10/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/10/2024	IGOV On 07-November-24			Index Future	367.85	367.9860	367.8460	367.9860	206.00
22/10/2024	IGOV On 06-February-25			Index Future	375.47	375.6110	375.4700	375.6110	690.00
22/10/2024	IGOV On 08-May-25			Index Future	383.21	383.3540	383.2110	383.3540	0.00
22/10/2024	IGOV On 07-August-25			Index Future	390.89	391.0310	390.8870	391.0310	0.00
22/10/2024	IGOV On 06-November-25			Index Future	398.56	398.7080	398.5630	398.7080	0.00
22/10/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
22/10/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
22/10/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
22/10/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
22/10/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
22/10/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
22/10/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
22/10/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
22/10/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
22/10/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
22/10/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
22/10/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/10/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
22/10/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	8.3300	91.6700	8.3300	0.00
22/10/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
22/10/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
22/10/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
22/10/2024	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
22/10/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
22/10/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
22/10/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
22/10/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
22/10/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
22/10/2024	R035 On 07-November-24			Bond Future	10.65	90.7994	90.8338	90.7994	90,377.00
22/10/2024	R035 On 07-November-24	12.18	Call	Bond Future	8180	8	8	8	0.00
22/10/2024	R035 On 07-November-24	12.19	Call	Bond Future	8230	8	8	8	0.00
22/10/2024	R035 On 07-November-24	12.17	Call	Bond Future	8130	8	8	8	0.00
22/10/2024	R035 On 07-November-24	13.23	Call	Bond Future	13196	13	13	13	0.00
22/10/2024	R035 On 07-November-24	12.20	Call	Bond Future	8280	8	8	8	1,000.00
22/10/2024	R035 On 07-November-24	11.10	Call	Bond Future	2577	3	3	3	0.00
22/10/2024	R035 On 07-November-24	11.10	Put	Bond Future	48	0	0	0	11,000.00
22/10/2024	R035 On 07-November-24	13.23	Put	Bond Future	0	0	0	0	1,000.00
22/10/2024	R035 On 07-November-24	12.20	Put	Bond Future	0	0	0	0	0.00
22/10/2024	R035 On 07-November-24	12.17	Put	Bond Future	0	0	0	0	0.00
22/10/2024	R035 On 07-November-24	12.19	Put	Bond Future	0	0	0	0	0.00
22/10/2024	R035 On 07-November-24	12.18	Put	Bond Future	0	0	0	0	0.00
22/10/2024	R035 On 06-February-25			Bond Future	10.74	92.6578	92.6932	92.6578	82,657.00
22/10/2024	R035 On 06-February-25	12.41	Call	Bond Future	8755	9	9	9	0.00
22/10/2024	R035 On 06-February-25	11.30	Call	Bond Future	3686	4	4	4	0.00
22/10/2024	R035 On 06-February-25	10.65	Call	Bond Future	1389	1	1	1	0.00
22/10/2024	R035 On 06-February-25	10.34	Call	Bond Future	690	1	1	1	1,000.00
22/10/2024	R035 On 06-February-25	10.26	Call	Bond Future	557	1	1	1	100.00
22/10/2024	R035 On 06-February-25	10.26	Put	Bond Future	3316	3	3	3	0.00
22/10/2024	R035 On 06-February-25	10.65	Put	Bond Future	1916	2	2	2	1,100.00
22/10/2024	R035 On 06-February-25	10.34	Put	Bond Future	2985	3	3	3	0.00
22/10/2024	R035 On 06-February-25	11.30	Put	Bond Future	655	1	1	1	1,100.00
22/10/2024	R035 On 06-February-25	12.41	Put	Bond Future	83	0	0	0	0.00
22/10/2024	R035 On 08-May-25			Bond Future	10.84	90.0332	90.0696	90.0332	0.00
22/10/2024	R035 On 08-May-25	11.78	Call	Bond Future	5779	6	6	6	0.00
22/10/2024	R035 On 08-May-25	10.44	Call	Bond Future	1340	1	1	1	150.00
22/10/2024	R035 On 08-May-25	10.95	Call	Bond Future	2706	3	3	3	0.00
22/10/2024	R035 On 08-May-25	11.70	Call	Bond Future	5453	5	5	5	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
22/10/2024	R035 On 08-May-25	11.46	Call	Bond Future	4505	4	5	4	400.00
22/10/2024	R035 On 08-May-25	13.35	Call	Bond Future	12492	12	12	12	0.00
22/10/2024	R035 On 08-May-25	12.70	Call	Bond Future	9712	10	10	10	0.00
22/10/2024	R035 On 08-May-25	12.70	Put	Bond Future	288	0	0	0	400.00
22/10/2024	R035 On 08-May-25	11.46	Put	Bond Future	1203	1	1	1	0.00
22/10/2024	R035 On 08-May-25	13.35	Put	Bond Future	100	0	0	0	400.00
22/10/2024	R035 On 08-May-25	11.70	Put	Bond Future	917	1	1	1	150.00
22/10/2024	R035 On 08-May-25	10.95	Put	Bond Future	2109	2	2	2	150.00
22/10/2024	R035 On 08-May-25	10.44	Put	Bond Future	3568	4	4	4	0.00
22/10/2024	R035 On 08-May-25	11.78	Put	Bond Future	836	1	1	1	0.00
22/10/2024	R035 On 07-August-25			Bond Future	10.95	91.8123	91.8498	91.8123	0.00
22/10/2024	R035 On 07-August-25	12.65	Call	Bond Future	9155	9	9	9	0.00
22/10/2024	R035 On 07-August-25	12.65	Put	Bond Future	677	1	1	1	0.00
22/10/2024	R035 On 06-November-25			Bond Future	11.08	89.0812	89.1199	89.0812	0.00
22/10/2024	R035 On 06-November-25	11.20	Call	Bond Future	3993	4	4	4	0.00
22/10/2024	R035 On 06-November-25	11.20	Put	Bond Future	3384	3	3	3	0.00
22/10/2024	R053 On 07-November-24			Bond Future	11.34	103.7234	103.7749	103.7234	3,548.00
22/10/2024	R053 On 07-November-24	12.80	Call	Bond Future	11342	11	11	11	0.00
22/10/2024	R053 On 07-November-24	12.79	Call	Bond Future	11273	11	11	11	0.00
22/10/2024	R053 On 07-November-24	12.81	Call	Bond Future	11412	11	11	11	0.00
22/10/2024	R053 On 07-November-24	12.81	Put	Bond Future	0	0	0	0	0.00
22/10/2024	R053 On 07-November-24	12.79	Put	Bond Future	0	0	0	0	0.00
22/10/2024	R053 On 07-November-24	12.80	Put	Bond Future	0	0	0	0	0.00
22/10/2024	R053 On 06-February-25			Bond Future	11.43	105.8462	105.8992	105.8462	116.00
22/10/2024	R053 On 06-February-25	12.94	Call	Bond Future	11711	12	12	12	0.00
22/10/2024	R053 On 06-February-25	12.94	Put	Bond Future	192	0	0	0	0.00
22/10/2024	R053 On 08-May-25			Bond Future	11.52	102.1331	102.1875	102.1331	0.00
22/10/2024	R053 On 08-May-25	12.64	Call	Bond Future	9708	10	10	10	0.00
22/10/2024	R053 On 08-May-25	12.64	Put	Bond Future	1088	1	1	1	0.00
22/10/2024	R053 On 07-August-25			Bond Future	11.63	104.1500	104.2060	104.1500	0.00
22/10/2024	R053 On 07-August-25	13.17	Call	Bond Future	12673	13	13	13	0.00
22/10/2024	R053 On 07-August-25	13.17	Put	Bond Future	1301	1	1	1	0.00
22/10/2024	R053 On 06-November-25			Bond Future	11.74	100.2990	100.3565	100.2990	0.00
22/10/2024	R053 On 06-November-25	11.76	Call	Bond Future	5383	5	5	5	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
22/10/2024	R053 On 06-November-25	11.76	Put	Bond Future	5241	5	5	5	0.00
22/10/2024	R186 On 07-November-24			Bond Future	8.33	108.2311	108.2210	108.2311	77,579.00
22/10/2024	R186 On 07-November-24	9.14	Call	Bond Future	1557	2	2	2	0.00
22/10/2024	R186 On 07-November-24	9.15	Call	Bond Future	1576	2	2	2	0.00
22/10/2024	R186 On 07-November-24	9.13	Call	Bond Future	1537	2	2	2	0.00
22/10/2024	R186 On 07-November-24	9.13	Put	Bond Future	0	0	0	0	0.00
22/10/2024	R186 On 07-November-24	9.15	Put	Bond Future	0	0	0	0	0.00
22/10/2024	R186 On 07-November-24	9.14	Put	Bond Future	0	0	0	0	0.00
22/10/2024	R186 On 06-February-25			Bond Future	8.34	105.1346	105.1247	105.1346	125,996.00
22/10/2024	R186 On 06-February-25	9.03	Call	Bond Future	1333	1	1	1	0.00
22/10/2024	R186 On 06-February-25	9.03	Put	Bond Future	147	0	0	0	0.00
22/10/2024	R186 On 08-May-25			Bond Future	8.36	107.2754	107.2657	107.2754	0.00
22/10/2024	R186 On 08-May-25	8.47	Call	Bond Future	683	1	1	1	0.00
22/10/2024	R186 On 08-May-25	8.47	Put	Bond Future	516	1	1	1	0.00
22/10/2024	R186 On 07-August-25			Bond Future	8.43	104.0848	104.0753	104.0848	0.00
22/10/2024	R186 On 07-August-25	9.68	Call	Bond Future	1780	2	2	2	0.00
22/10/2024	R186 On 07-August-25	10.25	Call	Bond Future	2389	2	2	2	0.00
22/10/2024	R186 On 07-August-25	9.22	Call	Bond Future	1316	1	1	1	1,983.00
22/10/2024	R186 On 07-August-25	10.25	Put	Bond Future	88	0	0	0	1,983.00
22/10/2024	R186 On 07-August-25	9.22	Put	Bond Future	308	0	0	0	0.00
22/10/2024	R186 On 07-August-25	9.68	Put	Bond Future	192	0	0	0	0.00
22/10/2024	R186 On 06-November-25			Bond Future	8.57	106.0977	106.0885	106.0977	0.00
22/10/2024	R186 On 06-November-25	8.13	Call	Bond Future	352	0	0	0	0.00
22/10/2024	R186 On 06-November-25	8.13	Put	Bond Future	814	1	1	1	0.00
22/10/2024	R202 On 07-November-24			Bond Future	269.11	268.8995	269.1139	268.8995	1,687.00
22/10/2024	R202 On 06-February-25			Bond Future	269.50	269.2780	269.4979	269.2780	914.00
22/10/2024	R202 On 06-February-25	266.79	Call	Bond Future	2708	2	3	2	0.00
22/10/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
22/10/2024	R202 On 08-May-25			Bond Future	275.05	274.8269	275.0520	274.8269	269.00
22/10/2024	R202 On 08-May-25	272.31	Call	Bond Future	2742	3	3	3	0.00
22/10/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
22/10/2024	R202 On 07-August-25			Bond Future	275.26	275.0282	275.2593	275.0282	0.00
22/10/2024	R202 On 07-August-25	271.60	Call	Bond Future	3659	3	4	3	0.00
22/10/2024	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
22/10/2024	R202 On 06-November-25			Bond Future	280.66	280.4189	280.6556	280.4189	0.00
22/10/2024	R202 On 06-November-25	275.64	Call	Bond Future	5016	5	5	5	0.00
22/10/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
22/10/2024	R209 On 07-November-24			Bond Future	10.79	71.3602	71.3906	71.3602	15,057.00
22/10/2024	R209 On 07-November-24	12.22	Call	Bond Future	6859	7	7	7	0.00
22/10/2024	R209 On 07-November-24	12.21	Call	Bond Future	6814	7	7	7	0.00
22/10/2024	R209 On 07-November-24	12.23	Call	Bond Future	6903	7	7	7	0.00
22/10/2024	R209 On 07-November-24	10.55	Call	Bond Future	149	0	0	0	100.00
22/10/2024	R209 On 07-November-24	11.00	Call	Bond Future	1287	1	1	1	0.00
22/10/2024	R209 On 07-November-24	11.00	Put	Bond Future	202	0	0	0	100.00
22/10/2024	R209 On 07-November-24	10.55	Put	Bond Future	1371	1	1	1	0.00
22/10/2024	R209 On 07-November-24	12.23	Put	Bond Future	0	0	0	0	0.00
22/10/2024	R209 On 07-November-24	12.21	Put	Bond Future	0	0	0	0	0.00
22/10/2024	R209 On 07-November-24	12.22	Put	Bond Future	0	0	0	0	0.00
22/10/2024	R209 On 06-February-25			Bond Future	10.87	72.8207	72.8520	72.8207	5,848.00
22/10/2024	R209 On 06-February-25	12.44	Call	Bond Future	7440	7	7	7	0.00
22/10/2024	R209 On 06-February-25	12.44	Put	Bond Future	96	0	0	0	0.00
22/10/2024	R209 On 08-May-25			Bond Future	10.96	71.1487	71.1808	71.1487	2,137.00
22/10/2024	R209 On 08-May-25	11.89	Call	Bond Future	5140	5	5	5	0.00
22/10/2024	R209 On 08-May-25	11.89	Put	Bond Future	739	1	1	1	0.00
22/10/2024	R209 On 07-August-25			Bond Future	11.07	72.5544	72.5874	72.5544	0.00
22/10/2024	R209 On 07-August-25	12.68	Call	Bond Future	7991	8	8	8	0.00
22/10/2024	R209 On 07-August-25	12.68	Put	Bond Future	682	1	1	1	0.00
22/10/2024	R209 On 06-November-25			Bond Future	11.18	70.8052	70.8392	70.8052	0.00
22/10/2024	R209 On 06-November-25	11.27	Call	Bond Future	3548	4	4	4	0.00
22/10/2024	R209 On 06-November-25	11.27	Put	Bond Future	3138	3	3	3	0.00
22/10/2024	R210 On 07-November-24			Bond Future	241.65	241.6452	241.6529	241.6452	872.00
22/10/2024	R210 On 06-February-25			Bond Future	246.66	246.6506	246.6593	246.6506	881.00
22/10/2024	R210 On 06-February-25	239.61	Call	Bond Future	7049	7	7	7	0.00
22/10/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
22/10/2024	R210 On 08-May-25			Bond Future	248.35	248.3419	248.3516	248.3419	300.00
22/10/2024	R210 On 08-May-25	248.03	Call	Bond Future	322	0	0	0	0.00
22/10/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
22/10/2024	R210 On 07-August-25			Bond Future	253.32	253.3104	253.3214	253.3104	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
22/10/2024	R210 On 07-August-25	248.44	Call	Bond Future	4881	5	5	5	0.00
22/10/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
22/10/2024	R210 On 06-November-25			Bond Future	254.83	254.8218	254.8341	254.8218	0.00
22/10/2024	R210 On 06-November-25	252.14	Call	Bond Future	2694	3	3	3	0.00
22/10/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
22/10/2024	R213 On 07-November-24			Bond Future	9.74	88.6719	88.7182	88.6719	73,800.00
22/10/2024	R213 On 07-November-24	11.22	Call	Bond Future	6030	6	6	6	0.00
22/10/2024	R213 On 07-November-24	11.23	Call	Bond Future	6069	6	6	6	0.00
22/10/2024	R213 On 07-November-24	11.21	Call	Bond Future	5991	6	6	6	0.00
22/10/2024	R213 On 07-November-24	11.21	Put	Bond Future	0	0	0	0	0.00
22/10/2024	R213 On 07-November-24	11.23	Put	Bond Future	0	0	0	0	0.00
22/10/2024	R213 On 07-November-24	11.22	Put	Bond Future	0	0	0	0	0.00
22/10/2024	R213 On 06-February-25			Bond Future	9.82	90.4867	90.5343	90.4867	69,109.00
22/10/2024	R213 On 06-February-25	11.35	Call	Bond Future	6101	6	6	6	0.00
22/10/2024	R213 On 06-February-25	11.35	Put	Bond Future	63	0	0	0	0.00
22/10/2024	R213 On 08-May-25			Bond Future	9.90	88.7711	88.8200	88.7711	0.00
22/10/2024	R213 On 08-May-25	10.52	Call	Bond Future	3187	3	3	3	0.00
22/10/2024	R213 On 08-May-25	10.52	Put	Bond Future	757	1	1	1	0.00
22/10/2024	R213 On 07-August-25			Bond Future	10.00	90.5258	90.5760	90.5258	0.00
22/10/2024	R213 On 07-August-25	11.66	Call	Bond Future	6562	7	7	7	0.00
22/10/2024	R213 On 07-August-25	11.66	Put	Bond Future	453	0	0	0	0.00
22/10/2024	R213 On 06-November-25			Bond Future	10.13	88.7231	88.7748	88.7231	0.00
22/10/2024	R213 On 06-November-25	10.05	Call	Bond Future	2260	2	2	2	0.00
22/10/2024	R213 On 06-November-25	10.05	Put	Bond Future	2555	3	3	3	0.00
22/10/2024	R214 On 07-November-24			Bond Future	11.15	66.6872	66.7196	66.6872	6,998.00
22/10/2024	R214 On 07-November-24	12.61	Call	Bond Future	7283	7	7	7	0.00
22/10/2024	R214 On 07-November-24	12.60	Call	Bond Future	7237	7	7	7	0.00
22/10/2024	R214 On 07-November-24	12.62	Call	Bond Future	7328	7	7	7	0.00
22/10/2024	R214 On 07-November-24	12.62	Put	Bond Future	0	0	0	0	0.00
22/10/2024	R214 On 07-November-24	12.60	Put	Bond Future	0	0	0	0	0.00
22/10/2024	R214 On 07-November-24	12.61	Put	Bond Future	0	0	0	0	0.00
22/10/2024	R214 On 06-February-25			Bond Future	11.24	68.0521	68.0854	68.0521	18,615.00
22/10/2024	R214 On 06-February-25	12.71	Call	Bond Future	7362	7	7	7	0.00
22/10/2024	R214 On 06-February-25	11.75	Call	Bond Future	3351	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
22/10/2024	R214 On 06-February-25	12.25	Call	Bond Future	5397	5	5	5	554.00
22/10/2024	R214 On 06-February-25	13.63	Call	Bond Future	11172	11	11	11	0.00
22/10/2024	R214 On 06-February-25	13.63	Put	Bond Future	16	0	0	0	554.00
22/10/2024	R214 On 06-February-25	12.25	Put	Bond Future	275	0	0	0	0.00
22/10/2024	R214 On 06-February-25	11.75	Put	Bond Future	673	1	1	1	0.00
22/10/2024	R214 On 06-February-25	12.71	Put	Bond Future	118	0	0	0	0.00
22/10/2024	R214 On 08-May-25			Bond Future	11.32	66.1336	66.1679	66.1336	1,082.00
22/10/2024	R214 On 08-May-25	12.40	Call	Bond Future	6043	6	6	6	0.00
22/10/2024	R214 On 08-May-25	12.40	Put	Bond Future	690	1	1	1	0.00
22/10/2024	R214 On 07-August-25			Bond Future	11.42	67.4405	67.4757	67.4405	0.00
22/10/2024	R214 On 07-August-25	12.97	Call	Bond Future	8144	8	8	8	0.00
22/10/2024	R214 On 07-August-25	12.97	Put	Bond Future	756	1	1	1	0.00
22/10/2024	R214 On 06-November-25			Bond Future	11.53	65.4442	65.4803	65.4442	0.00
22/10/2024	R214 On 06-November-25	11.64	Call	Bond Future	3905	4	4	4	0.00
22/10/2024	R214 On 06-November-25	11.64	Put	Bond Future	3357	3	3	3	0.00
22/10/2024	R248 On 07-November-24			Bond Future	11.31	80.7567	80.8643	80.7567	215,568.00
22/10/2024	R248 On 07-November-24	12.79	Call	Bond Future	8961	9	9	9	0.00
22/10/2024	R248 On 07-November-24	12.80	Call	Bond Future	9016	9	9	9	0.00
22/10/2024	R248 On 07-November-24	12.78	Call	Bond Future	8907	9	9	9	0.00
22/10/2024	R248 On 07-November-24	12.78	Put	Bond Future	0	0	0	0	0.00
22/10/2024	R248 On 07-November-24	12.80	Put	Bond Future	0	0	0	0	0.00
22/10/2024	R248 On 07-November-24	12.79	Put	Bond Future	0	0	0	0	0.00
22/10/2024	R248 On 06-February-25			Bond Future	11.40	82.4096	82.5196	82.4096	265,525.00
22/10/2024	R248 On 06-February-25	12.71	Call	Bond Future	8103	8	8	8	0.00
22/10/2024	R248 On 06-February-25	10.30	Call	Bond Future	74	0	0	0	660.00
22/10/2024	R248 On 06-February-25	11.00	Call	Bond Future	807	1	1	1	660.00
22/10/2024	R248 On 06-February-25	11.70	Call	Bond Future	3129	3	3	3	0.00
22/10/2024	R248 On 06-February-25	11.70	Put	Bond Future	1184	1	1	1	660.00
22/10/2024	R248 On 06-February-25	11.00	Put	Bond Future	3520	4	4	4	0.00
22/10/2024	R248 On 06-February-25	10.30	Put	Bond Future	7947	8	8	8	0.00
22/10/2024	R248 On 06-February-25	12.71	Put	Bond Future	200	0	0	0	0.00
22/10/2024	R248 On 08-May-25			Bond Future	11.49	79.6398	79.7523	79.6398	14,660.00
22/10/2024	R248 On 08-May-25	12.60	Call	Bond Future	7521	7	8	7	0.00
22/10/2024	R248 On 08-May-25	12.60	Put	Bond Future	825	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
22/10/2024	R248 On 07-August-25			Bond Future	11.59	81.2132	81.3283	81.2132	0.00
22/10/2024	R248 On 07-August-25	13.21	Call	Bond Future	10235	10	10	10	0.00
22/10/2024	R248 On 07-August-25	13.21	Put	Bond Future	941	1	1	1	0.00
22/10/2024	R248 On 06-November-25			Bond Future	11.71	78.3400	78.4578	78.3400	0.00
22/10/2024	R248 On 06-November-25	11.74	Call	Bond Future	4395	4	4	4	0.00
22/10/2024	R248 On 06-November-25	11.74	Put	Bond Future	4179	4	4	4	0.00
22/10/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/10/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/10/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/10/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00