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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/10/2024 TO: 23/10/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2024	2025 On 07-November-24			Bond Future	185.05	185.0496	185.0528	185.0496	9,276.00
23/10/2024	2029 On 07-November-24			Bond Future	133.44	133.5069	133.4375	133.5069	6,862.00
23/10/2024	2029 On 06-February-25			Bond Future	136.20	136.2728	136.2036	136.2728	7,117.00
23/10/2024	2029 On 06-February-25	132.40	Call	Bond Future	3804	4	4	4	0.00
23/10/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
23/10/2024	2029 On 08-May-25			Bond Future	137.59	137.6577	137.5920	137.6577	728.00
23/10/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
23/10/2024	2029 On 08-May-25	137.85	Put	Bond Future	258	0	0	0	0.00
23/10/2024	2029 On 07-August-25			Bond Future	140.35	140.4128	140.3475	140.4128	0.00
23/10/2024	2029 On 07-August-25	137.41	Call	Bond Future	2938	3	3	3	0.00
23/10/2024	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
23/10/2024	2029 On 06-November-25			Bond Future	141.65	141.7164	141.6547	141.7164	0.00
23/10/2024	2029 On 06-November-25	139.79	Call	Bond Future	1865	2	2	2	0.00
23/10/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
23/10/2024	2030 On 07-November-24			Bond Future	9.45	96.8606	96.3539	96.8606	138,809.00
23/10/2024	2030 On 07-November-24	10.75	Call	Bond Future	4887	5	5	5	0.00
23/10/2024	2030 On 07-November-24	10.74	Call	Bond Future	4850	5	5	5	0.00
23/10/2024	2030 On 07-November-24	10.76	Call	Bond Future	4923	5	5	5	0.00
23/10/2024	2030 On 07-November-24	10.21	Call	Bond Future	2892	3	3	3	600.00
23/10/2024	2030 On 07-November-24	10.71	Call	Bond Future	4740	5	5	5	600.00
23/10/2024	2030 On 07-November-24	11.91	Call	Bond Future	8998	10	9	10	0.00
23/10/2024	2030 On 07-November-24	11.91	Put	Bond Future	0	0	0	0	600.00
23/10/2024	2030 On 07-November-24	10.71	Put	Bond Future	0	0	0	0	0.00
23/10/2024	2030 On 07-November-24	10.21	Put	Bond Future	3	0	0	0	0.00
23/10/2024	2030 On 07-November-24	10.76	Put	Bond Future	0	0	0	0	0.00
23/10/2024	2030 On 07-November-24	10.74	Put	Bond Future	0	0	0	0	0.00
23/10/2024	2030 On 07-November-24	10.75	Put	Bond Future	0	0	0	0	0.00
23/10/2024	2030 On 06-February-25			Bond Future	9.52	94.8335	94.3175	94.8335	146,463.00
23/10/2024	2030 On 06-February-25	10.68	Call	Bond Future	4331	5	4	5	0.00
23/10/2024	2030 On 06-February-25	8.68	Call	Bond Future	141	0	0	0	800.00
23/10/2024	2030 On 06-February-25	9.18	Call	Bond Future	535	1	1	1	800.00
23/10/2024	2030 On 06-February-25	9.69	Call	Bond Future	1441	2	1	2	0.00
23/10/2024	2030 On 06-February-25	9.69	Put	Bond Future	818	1	1	1	800.00
23/10/2024	2030 On 06-February-25	9.18	Put	Bond Future	1830	2	2	2	0.00
23/10/2024	2030 On 06-February-25	8.68	Put	Bond Future	3363	3	3	3	0.00
23/10/2024	2030 On 06-February-25	10.68	Put	Bond Future	120	0	0	0	0.00
23/10/2024	2030 On 08-May-25			Bond Future	9.61	96.7645	96.2389	96.7645	0.00
23/10/2024	2030 On 08-May-25	9.93	Call	Bond Future	2133	2	2	2	0.00
23/10/2024	2030 On 08-May-25	11.86	Call	Bond Future	7731	8	8	8	0.00
23/10/2024	2030 On 08-May-25	10.31	Call	Bond Future	3094	3	3	3	1,640.00
23/10/2024	2030 On 08-May-25	12.28	Call	Bond Future	9034	10	9	10	0.00
23/10/2024	2030 On 08-May-25	10.69	Call	Bond Future	4164	5	4	5	2,280.00
23/10/2024	2030 On 08-May-25	9.18	Call	Bond Future	762	1	1	1	800.00
23/10/2024	2030 On 08-May-25	9.99	Call	Bond Future	2275	3	2	3	0.00
23/10/2024	2030 On 08-May-25	8.68	Call	Bond Future	309	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
23/10/2024	2030 On 08-May-25	9.18	Put	Bond Future	2317	2	2	2	0.00
23/10/2024	2030 On 08-May-25	8.68	Put	Bond Future	3716	3	4	3	0.00
23/10/2024	2030 On 08-May-25	9.99	Put	Bond Future	922	1	1	1	800.00
23/10/2024	2030 On 08-May-25	12.28	Put	Bond Future	30	0	0	0	2,280.00
23/10/2024	2030 On 08-May-25	10.69	Put	Bond Future	385	0	0	0	0.00
23/10/2024	2030 On 08-May-25	11.86	Put	Bond Future	69	0	0	0	1,640.00
23/10/2024	2030 On 08-May-25	10.31	Put	Bond Future	622	1	1	1	0.00
23/10/2024	2030 On 08-May-25	9.93	Put	Bond Future	991	1	1	1	0.00
23/10/2024	2030 On 07-August-25			Bond Future	9.72	94.6670	94.1323	94.6670	0.00
23/10/2024	2030 On 07-August-25	11.11	Call	Bond Future	5118	6	5	6	0.00
23/10/2024	2030 On 07-August-25	12.12	Call	Bond Future	7937	8	8	8	0.00
23/10/2024	2030 On 07-August-25	10.48	Call	Bond Future	3463	4	3	4	1,054.00
23/10/2024	2030 On 07-August-25	12.12	Put	Bond Future	160	0	0	0	1,054.00
23/10/2024	2030 On 07-August-25	10.48	Put	Bond Future	915	1	1	1	0.00
23/10/2024	2030 On 07-August-25	11.11	Put	Bond Future	517	0	1	0	0.00
23/10/2024	2030 On 06-November-25			Bond Future	9.85	96.4978	95.9540	96.4978	0.00
23/10/2024	2030 On 06-November-25	9.54	Call	Bond Future	1462	2	1	2	0.00
23/10/2024	2030 On 06-November-25	9.54	Put	Bond Future	2476	2	2	2	0.00
23/10/2024	2032 On 07-November-24			Bond Future	10.13	91.9243	91.3543	91.9243	59,900.00
23/10/2024	2032 On 07-November-24	11.48	Call	Bond Future	6194	7	6	7	0.00
23/10/2024	2032 On 07-November-24	11.49	Call	Bond Future	6238	7	6	7	0.00
23/10/2024	2032 On 07-November-24	11.47	Call	Bond Future	6150	7	6	7	0.00
23/10/2024	2032 On 07-November-24	11.64	Call	Bond Future	6891	7	7	7	1,615.00
23/10/2024	2032 On 07-November-24	13.36	Call	Bond Future	13929	14	14	14	0.00
23/10/2024	2032 On 07-November-24	10.60	Call	Bond Future	2281	3	2	3	0.00
23/10/2024	2032 On 07-November-24	11.61	Call	Bond Future	6761	7	7	7	600.00
23/10/2024	2032 On 07-November-24	12.95	Call	Bond Future	12323	13	12	13	0.00
23/10/2024	2032 On 07-November-24	11.11	Call	Bond Future	4557	5	5	5	600.00
23/10/2024	2032 On 07-November-24	9.75	Call	Bond Future	27	0	0	0	0.00
23/10/2024	2032 On 07-November-24	9.90	Call	Bond Future	126	0	0	0	0.00
23/10/2024	2032 On 07-November-24	9.86	Call	Bond Future	89	0	0	0	0.00
23/10/2024	2032 On 07-November-24	9.86	Put	Bond Future	1387	1	1	1	0.00
23/10/2024	2032 On 07-November-24	9.90	Put	Bond Future	1229	1	1	1	0.00
23/10/2024	2032 On 07-November-24	9.75	Put	Bond Future	1864	1	2	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
23/10/2024	2032 On 07-November-24	11.61	Put	Bond Future	0	0	0	0	0.00
23/10/2024	2032 On 07-November-24	12.95	Put	Bond Future	0	0	0	0	600.00
23/10/2024	2032 On 07-November-24	11.11	Put	Bond Future	3	0	0	0	0.00
23/10/2024	2032 On 07-November-24	10.60	Put	Bond Future	55	0	0	0	200.00
23/10/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
23/10/2024	2032 On 07-November-24	11.64	Put	Bond Future	0	0	0	0	0.00
23/10/2024	2032 On 07-November-24	11.47	Put	Bond Future	0	0	0	0	0.00
23/10/2024	2032 On 07-November-24	11.49	Put	Bond Future	0	0	0	0	0.00
23/10/2024	2032 On 07-November-24	11.48	Put	Bond Future	0	0	0	0	0.00
23/10/2024	2032 On 06-February-25			Bond Future	10.22	93.8060	93.2254	93.8060	101,968.00
23/10/2024	2032 On 06-February-25	11.72	Call	Bond Future	6765	7	7	7	0.00
23/10/2024	2032 On 06-February-25	9.42	Call	Bond Future	200	0	0	0	800.00
23/10/2024	2032 On 06-February-25	9.92	Call	Bond Future	766	1	1	1	800.00
23/10/2024	2032 On 06-February-25	10.61	Call	Bond Future	2533	3	3	3	0.00
23/10/2024	2032 On 06-February-25	10.61	Put	Bond Future	721	1	1	1	800.00
23/10/2024	2032 On 06-February-25	9.92	Put	Bond Future	2163	2	2	2	0.00
23/10/2024	2032 On 06-February-25	9.42	Put	Bond Future	4015	4	4	4	0.00
23/10/2024	2032 On 06-February-25	11.72	Put	Bond Future	87	0	0	0	0.00
23/10/2024	2032 On 08-May-25			Bond Future	10.31	91.5519	90.9603	91.5519	37,405.00
23/10/2024	2032 On 08-May-25	10.91	Call	Bond Future	3592	4	4	4	0.00
23/10/2024	2032 On 08-May-25	9.42	Call	Bond Future	433	1	0	1	800.00
23/10/2024	2032 On 08-May-25	9.92	Call	Bond Future	1063	1	1	1	800.00
23/10/2024	2032 On 08-May-25	10.97	Call	Bond Future	3788	4	4	4	0.00
23/10/2024	2032 On 08-May-25	10.97	Put	Bond Future	871	1	1	1	800.00
23/10/2024	2032 On 08-May-25	9.92	Put	Bond Future	2865	3	3	3	0.00
23/10/2024	2032 On 08-May-25	9.42	Put	Bond Future	4596	4	5	4	0.00
23/10/2024	2032 On 08-May-25	10.91	Put	Bond Future	936	1	1	1	0.00
23/10/2024	2032 On 07-August-25			Bond Future	10.43	93.3611	92.7590	93.3611	0.00
23/10/2024	2032 On 07-August-25	12.01	Call	Bond Future	7230	8	7	8	0.00
23/10/2024	2032 On 07-August-25	12.01	Put	Bond Future	603	1	1	1	0.00
23/10/2024	2032 On 06-November-25			Bond Future	10.56	91.0059	90.3933	91.0059	0.00
23/10/2024	2032 On 06-November-25	10.42	Call	Bond Future	2549	3	3	3	0.00
23/10/2024	2032 On 06-November-25	10.42	Put	Bond Future	3152	3	3	3	0.00
23/10/2024	2033 On 07-November-24			Bond Future	126.21	126.3833	126.2126	126.3833	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
23/10/2024	2033 On 06-February-25			Bond Future	128.83	129.0017	128.8289	129.0017	5,259.00
23/10/2024	2033 On 06-February-25	124.94	Call	Bond Future	3889	4	4	4	0.00
23/10/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
23/10/2024	2033 On 08-May-25			Bond Future	129.97	130.1374	129.9661	130.1374	5,288.00
23/10/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
23/10/2024	2033 On 08-May-25	130.62	Put	Bond Future	654	0	1	0	0.00
23/10/2024	2033 On 07-August-25			Bond Future	132.57	132.7420	132.5689	132.7420	0.00
23/10/2024	2033 On 07-August-25	128.65	Call	Bond Future	3919	4	4	4	0.00
23/10/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
23/10/2024	2033 On 06-November-25			Bond Future	133.62	133.7932	133.6222	133.7932	0.00
23/10/2024	2033 On 06-November-25	133.14	Call	Bond Future	482	1	0	1	0.00
23/10/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
23/10/2024	2037 On 07-November-24			Bond Future	11.14	85.6874	84.9757	85.6874	81,677.00
23/10/2024	2037 On 07-November-24	12.58	Call	Bond Future	7732	8	8	8	0.00
23/10/2024	2037 On 07-November-24	12.57	Call	Bond Future	7682	8	8	8	0.00
23/10/2024	2037 On 07-November-24	12.59	Call	Bond Future	7782	8	8	8	0.00
23/10/2024	2037 On 07-November-24	12.59	Put	Bond Future	0	0	0	0	0.00
23/10/2024	2037 On 07-November-24	12.57	Put	Bond Future	0	0	0	0	0.00
23/10/2024	2037 On 07-November-24	12.58	Put	Bond Future	0	0	0	0	0.00
23/10/2024	2037 On 06-February-25			Bond Future	11.24	83.1809	82.4556	83.1809	159,825.00
23/10/2024	2037 On 06-February-25	12.76	Call	Bond Future	8127	9	8	9	0.00
23/10/2024	2037 On 06-February-25	12.76	Put	Bond Future	132	0	0	0	0.00
23/10/2024	2037 On 08-May-25			Bond Future	11.35	84.8744	84.1351	84.8744	3,975.00
23/10/2024	2037 On 08-May-25	12.25	Call	Bond Future	5703	6	6	6	0.00
23/10/2024	2037 On 08-May-25	13.35	Call	Bond Future	10371	11	10	11	7,500.00
23/10/2024	2037 On 08-May-25	12.55	Call	Bond Future	6948	8	7	8	15,000.00
23/10/2024	2037 On 08-May-25	13.30	Call	Bond Future	10161	11	10	11	7,500.00
23/10/2024	2037 On 08-May-25	13.30	Put	Bond Future	278	0	0	0	0.00
23/10/2024	2037 On 08-May-25	12.55	Put	Bond Future	656	1	1	1	0.00
23/10/2024	2037 On 08-May-25	13.35	Put	Bond Future	258	0	0	0	0.00
23/10/2024	2037 On 08-May-25	12.25	Put	Bond Future	920	1	1	1	0.00
23/10/2024	2037 On 07-August-25			Bond Future	11.48	82.2909	81.5381	82.2909	15.00
23/10/2024	2037 On 07-August-25	13.01	Call	Bond Future	8656	9	9	9	0.00
23/10/2024	2037 On 07-August-25	12.17	Call	Bond Future	5431	6	5	6	0.00

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23/10/2024	2037 On 07-August-25	11.42	Call	Bond Future	2961	3	3	3	0.00
23/10/2024	2037 On 07-August-25	10.55	Call	Bond Future	1046	1	1	1	2,341.00
23/10/2024	2037 On 07-August-25	10.64	Call	Bond Future	1186	1	1	1	200.00
23/10/2024	2037 On 07-August-25	11.82	Call	Bond Future	4208	5	4	5	0.00
23/10/2024	2037 On 07-August-25	11.07	Call	Bond Future	2044	2	2	2	0.00
23/10/2024	2037 On 07-August-25	10.34	Call	Bond Future	762	1	1	1	2,541.00
23/10/2024	2037 On 07-August-25	11.07	Put	Bond Future	4309	4	4	4	2,541.00
23/10/2024	2037 On 07-August-25	10.34	Put	Bond Future	7300	7	7	7	0.00
23/10/2024	2037 On 07-August-25	11.82	Put	Bond Future	2379	2	2	2	2,541.00
23/10/2024	2037 On 07-August-25	10.64	Put	Bond Future	5932	5	6	5	0.00
23/10/2024	2037 On 07-August-25	11.42	Put	Bond Future	3279	3	3	3	2,541.00
23/10/2024	2037 On 07-August-25	10.55	Put	Bond Future	6324	6	6	6	0.00
23/10/2024	2037 On 07-August-25	12.17	Put	Bond Future	1787	2	2	2	2,541.00
23/10/2024	2037 On 07-August-25	13.01	Put	Bond Future	891	1	1	1	0.00
23/10/2024	2037 On 06-November-25			Bond Future	11.61	83.8810	83.1147	83.8810	0.00
23/10/2024	2037 On 06-November-25	11.63	Call	Bond Future	3891	4	4	4	0.00
23/10/2024	2037 On 06-November-25	11.63	Put	Bond Future	3783	3	4	3	0.00
23/10/2024	2038 On 07-November-24			Bond Future	138.13	137.9599	138.1286	137.9599	1,628.00
23/10/2024	2038 On 06-February-25			Bond Future	138.89	138.7118	138.8905	138.7118	1,658.00
23/10/2024	2038 On 06-February-25	135.23	Call	Bond Future	3661	3	4	3	0.00
23/10/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
23/10/2024	2038 On 08-May-25			Bond Future	141.75	141.5702	141.7540	141.5702	440.00
23/10/2024	2038 On 08-May-25	139.68	Call	Bond Future	2074	2	2	2	0.00
23/10/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
23/10/2024	2038 On 07-August-25			Bond Future	142.45	142.2533	142.4479	142.2533	0.00
23/10/2024	2038 On 07-August-25	139.56	Call	Bond Future	2888	3	3	3	0.00
23/10/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
23/10/2024	2038 On 06-November-25			Bond Future	145.24	145.0418	145.2421	145.0418	0.00
23/10/2024	2038 On 06-November-25	143.88	Call	Bond Future	1362	1	1	1	0.00
23/10/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
23/10/2024	2040 On 07-November-24			Bond Future	11.39	86.0868	85.4452	86.0868	97,384.00
23/10/2024	2040 On 07-November-24	12.85	Call	Bond Future	8394	9	8	9	0.00
23/10/2024	2040 On 07-November-24	12.86	Call	Bond Future	8447	9	8	9	0.00
23/10/2024	2040 On 07-November-24	12.84	Call	Bond Future	8342	9	8	9	0.00

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23/10/2024	2040 On 07-November-24	12.10	Call	Bond Future	4276	5	4	5	640.00
23/10/2024	2040 On 07-November-24	12.60	Call	Bond Future	7057	8	7	8	0.00
23/10/2024	2040 On 07-November-24	13.15	Call	Bond Future	9952	11	10	11	0.00
23/10/2024	2040 On 07-November-24	13.15	Put	Bond Future	0	0	0	0	640.00
23/10/2024	2040 On 07-November-24	12.10	Put	Bond Future	9	0	0	0	0.00
23/10/2024	2040 On 07-November-24	12.60	Put	Bond Future	0	0	0	0	640.00
23/10/2024	2040 On 07-November-24	12.84	Put	Bond Future	0	0	0	0	0.00
23/10/2024	2040 On 07-November-24	12.86	Put	Bond Future	0	0	0	0	0.00
23/10/2024	2040 On 07-November-24	12.85	Put	Bond Future	0	0	0	0	0.00
23/10/2024	2040 On 06-February-25			Bond Future	11.49	83.3378	82.6841	83.3378	64,756.00
23/10/2024	2040 On 06-February-25	12.95	Call	Bond Future	8404	9	8	9	0.00
23/10/2024	2040 On 06-February-25	11.00	Call	Bond Future	620	1	1	1	780.00
23/10/2024	2040 On 06-February-25	11.70	Call	Bond Future	2597	3	3	3	0.00
23/10/2024	2040 On 06-February-25	12.20	Call	Bond Future	4753	5	5	5	0.00
23/10/2024	2040 On 06-February-25	12.20	Put	Bond Future	561	0	1	0	780.00
23/10/2024	2040 On 06-February-25	11.70	Put	Bond Future	1309	1	1	1	780.00
23/10/2024	2040 On 06-February-25	11.00	Put	Bond Future	3680	3	4	3	0.00
23/10/2024	2040 On 06-February-25	12.95	Put	Bond Future	145	0	0	0	0.00
23/10/2024	2040 On 08-May-25			Bond Future	11.60	85.0345	84.3682	85.0345	3,900.00
23/10/2024	2040 On 08-May-25	12.63	Call	Bond Future	6742	7	7	7	0.00
23/10/2024	2040 On 08-May-25	13.43	Call	Bond Future	10349	11	10	11	7,500.00
23/10/2024	2040 On 08-May-25	12.75	Call	Bond Future	7274	8	7	8	15,000.00
23/10/2024	2040 On 08-May-25	13.50	Call	Bond Future	10667	11	11	11	7,500.00
23/10/2024	2040 On 08-May-25	13.50	Put	Bond Future	338	0	0	0	0.00
23/10/2024	2040 On 08-May-25	12.75	Put	Bond Future	765	1	1	1	0.00
23/10/2024	2040 On 08-May-25	13.43	Put	Bond Future	365	0	0	0	0.00
23/10/2024	2040 On 08-May-25	12.63	Put	Bond Future	873	1	1	1	0.00
23/10/2024	2040 On 07-August-25			Bond Future	11.72	82.2033	81.5250	82.2033	16.00
23/10/2024	2040 On 07-August-25	13.29	Call	Bond Future	9464	10	9	10	0.00
23/10/2024	2040 On 07-August-25	13.29	Put	Bond Future	962	1	1	1	0.00
23/10/2024	2040 On 06-November-25			Bond Future	11.85	83.7913	83.1009	83.7913	0.00
23/10/2024	2040 On 06-November-25	11.84	Call	Bond Future	4149	5	4	5	0.00
23/10/2024	2040 On 06-November-25	11.84	Put	Bond Future	4222	4	4	4	0.00
23/10/2024	2044 On 07-November-24			Bond Future	11.49	82.0394	81.4137	82.0394	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
23/10/2024	2044 On 07-November-24	12.91	Call	Bond Future	8287	9	8	9	0.00
23/10/2024	2044 On 07-November-24	12.90	Call	Bond Future	8234	9	8	9	0.00
23/10/2024	2044 On 07-November-24	12.92	Call	Bond Future	8340	9	8	9	0.00
23/10/2024	2044 On 07-November-24	12.25	Call	Bond Future	4641	5	5	5	0.00
23/10/2024	2044 On 07-November-24	12.00	Call	Bond Future	3207	4	3	4	0.00
23/10/2024	2044 On 07-November-24	12.50	Call	Bond Future	6056	7	6	7	0.00
23/10/2024	2044 On 07-November-24	12.50	Put	Bond Future	1	0	0	0	11,405.00
23/10/2024	2044 On 07-November-24	12.00	Put	Bond Future	36	0	0	0	13,875.00
23/10/2024	2044 On 07-November-24	12.25	Put	Bond Future	5	0	0	0	9,540.00
23/10/2024	2044 On 07-November-24	12.92	Put	Bond Future	0	0	0	0	0.00
23/10/2024	2044 On 07-November-24	12.90	Put	Bond Future	0	0	0	0	0.00
23/10/2024	2044 On 07-November-24	12.91	Put	Bond Future	0	0	0	0	0.00
23/10/2024	2044 On 06-February-25			Bond Future	11.58	79.3329	78.6953	79.3329	70,043.00
23/10/2024	2044 On 06-February-25	13.02	Call	Bond Future	8405	9	8	9	0.00
23/10/2024	2044 On 06-February-25	12.00	Call	Bond Future	3533	4	4	4	449.00
23/10/2024	2044 On 06-February-25	13.75	Call	Bond Future	11923	13	12	13	0.00
23/10/2024	2044 On 06-February-25	12.50	Call	Bond Future	5850	6	6	6	449.00
23/10/2024	2044 On 06-February-25	12.00	Put	Bond Future	983	1	1	1	0.00
23/10/2024	2044 On 06-February-25	13.75	Put	Bond Future	40	0	0	0	449.00
23/10/2024	2044 On 06-February-25	12.50	Put	Bond Future	421	0	0	0	0.00
23/10/2024	2044 On 06-February-25	13.02	Put	Bond Future	169	0	0	0	0.00
23/10/2024	2044 On 08-May-25			Bond Future	11.69	80.9480	80.2982	80.9480	8,697.00
23/10/2024	2044 On 08-May-25	12.72	Call	Bond Future	6898	7	7	7	0.00
23/10/2024	2044 On 08-May-25	12.40	Call	Bond Future	5507	6	6	6	0.00
23/10/2024	2044 On 08-May-25	11.65	Call	Bond Future	2635	3	3	3	0.00
23/10/2024	2044 On 08-May-25	10.92	Call	Bond Future	828	1	1	1	2,490.00
23/10/2024	2044 On 08-May-25		Call	Bond Future	3.52	0.0052	0.0035	0.0052	0.00
23/10/2024	2044 On 08-May-25		Put	Bond Future	19705.31	19.0572	19.7053	19.0572	0.00
23/10/2024	2044 On 08-May-25	11.65	Put	Bond Future	2868	3	3	3	2,490.00
23/10/2024	2044 On 08-May-25	10.92	Put	Bond Future	5811	5	6	5	0.00
23/10/2024	2044 On 08-May-25	12.40	Put	Bond Future	1303	1	1	1	2,490.00
23/10/2024	2044 On 08-May-25	12.72	Put	Bond Future	925	1	1	1	0.00
23/10/2024	2044 On 07-August-25			Bond Future	11.81	78.1613	77.4998	78.1613	0.00
23/10/2024	2044 On 07-August-25	13.34	Call	Bond Future	9448	10	9	10	0.00
23/10/2024	2044 On 07-August-25	13.34	Put	Bond Future	986	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
23/10/2024	2044 On 06-November-25			Bond Future	11.93	79.6711	78.9978	79.6711	0.00
23/10/2024	2044 On 06-November-25	11.88	Call	Bond Future	4188	5	4	5	0.00
23/10/2024	2044 On 06-November-25	11.88	Put	Bond Future	4479	4	4	4	0.00
23/10/2024	2046 On 07-November-24			Bond Future	118.57	119.0910	118.5713	119.0910	5,267.00
23/10/2024	2046 On 06-February-25			Bond Future	121.03	121.5584	121.0292	121.5584	17,708.00
23/10/2024	2046 On 06-February-25	114.01	Call	Bond Future	7019	8	7	8	0.00
23/10/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
23/10/2024	2046 On 08-May-25			Bond Future	121.29	121.8264	121.2934	121.8264	0.00
23/10/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
23/10/2024	2046 On 08-May-25	121.97	Put	Bond Future	677	0	1	0	0.00
23/10/2024	2046 On 07-August-25			Bond Future	123.72	124.2638	123.7218	124.2638	0.00
23/10/2024	2046 On 07-August-25	118.69	Call	Bond Future	5032	6	5	6	0.00
23/10/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
23/10/2024	2046 On 06-November-25			Bond Future	123.87	124.4209	123.8743	124.4209	0.00
23/10/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
23/10/2024	2046 On 06-November-25	125.41	Put	Bond Future	1536	1	2	1	0.00
23/10/2024	2050 On 07-November-24			Bond Future	120.11	120.6956	120.1091	120.6956	5,069.00
23/10/2024	2050 On 06-February-25			Bond Future	120.26	120.8491	120.2569	120.8491	14,835.00
23/10/2024	2050 On 06-February-25	115.60	Call	Bond Future	4657	5	5	5	0.00
23/10/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
23/10/2024	2050 On 08-May-25			Bond Future	122.74	123.3396	122.7361	123.3396	0.00
23/10/2024	2050 On 08-May-25	121.16	Call	Bond Future	1576	2	2	2	0.00
23/10/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
23/10/2024	2050 On 07-August-25			Bond Future	122.80	123.4119	122.8042	123.4119	0.00
23/10/2024	2050 On 07-August-25	119.89	Call	Bond Future	2914	4	3	4	0.00
23/10/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
23/10/2024	2050 On 06-November-25			Bond Future	125.21	125.8309	125.2128	125.8309	0.00
23/10/2024	2050 On 06-November-25	124.42	Call	Bond Future	793	1	1	1	0.00
23/10/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
23/10/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2024	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
23/10/2024	AL37 On 07-November-24			Index Future	1032.78	1038.4940	1032.7760	1038.4940	0.00
23/10/2024	AL37 On 06-February-25			Index Future	1053.93	1059.7610	1053.9300	1059.7610	0.00
23/10/2024	AL37 On 08-May-25			Index Future	1075.41	1081.3590	1075.4120	1081.3590	0.00
23/10/2024	AL37 On 07-August-25			Index Future	1096.71	1102.7710	1096.7110	1102.7710	0.00
23/10/2024	AL37 On 06-November-25			Index Future	1118.01	1124.1840	1118.0110	1124.1840	0.00
23/10/2024	AL7T On 07-November-24			Index Future	1232.12	1240.6850	1232.1230	1240.6850	0.00
23/10/2024	AL7T On 06-February-25			Index Future	1257.36	1266.0920	1257.3600	1266.0920	0.00
23/10/2024	AL7T On 08-May-25			Index Future	1282.99	1291.8950	1282.9880	1291.8950	0.00
23/10/2024	AL7T On 07-August-25			Index Future	1308.40	1317.4760	1308.3990	1317.4760	0.00
23/10/2024	AL7T On 06-November-25			Index Future	1333.81	1343.0580	1333.8100	1343.0580	0.00
23/10/2024	ALBI On 07-November-24			Index Future	1064.11	1070.9980	1064.1100	1070.9980	102.00
23/10/2024	ALBI On 06-February-25			Index Future	1085.91	1092.9300	1085.9050	1092.9300	16.00
23/10/2024	ALBI On 08-May-25			Index Future	1108.04	1115.2040	1108.0390	1115.2040	0.00
23/10/2024	ALBI On 07-August-25			Index Future	1129.99	1137.2870	1129.9850	1137.2870	0.00
23/10/2024	ALBI On 06-November-25			Index Future	1151.93	1159.3690	1151.9310	1159.3690	0.00
23/10/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
23/10/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2024	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
23/10/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
23/10/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
23/10/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2024	ES33 On 07-November-24			Bond Future	11.34	80.5481	80.0907	80.5481	0.00
23/10/2024	ES33 On 06-February-25			Bond Future	11.47	82.2169	81.7510	82.2169	0.00
23/10/2024	ES33 On 06-February-25	13.34	Call	Bond Future	8019	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
23/10/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
23/10/2024	ES33 On 08-May-25			Bond Future	11.60	80.1106	79.6358	80.1106	0.00
23/10/2024	ES33 On 08-May-25	12.73	Call	Bond Future	4864	5	5	5	0.00
23/10/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
23/10/2024	ES33 On 07-August-25			Bond Future	11.75	81.7121	81.2288	81.7121	0.00
23/10/2024	ES33 On 07-August-25	13.56	Call	Bond Future	7424	8	7	8	0.00
23/10/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
23/10/2024	ES33 On 06-November-25			Bond Future	11.92	79.5143	79.0227	79.5143	0.00
23/10/2024	ES33 On 06-November-25	12.01	Call	Bond Future	372	1	0	1	0.00
23/10/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
23/10/2024	ES42 On 07-November-24			Bond Future	11.77	77.0031	76.4227	77.0031	0.00
23/10/2024	ES42 On 06-February-25			Bond Future	11.87	78.5984	78.0069	78.5984	0.00
23/10/2024	ES42 On 06-February-25	13.71	Call	Bond Future	9613	10	10	10	0.00
23/10/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
23/10/2024	ES42 On 08-May-25			Bond Future	11.99	75.9509	75.3478	75.9509	0.00
23/10/2024	ES42 On 08-May-25	13.25	Call	Bond Future	6717	7	7	7	0.00
23/10/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
23/10/2024	ES42 On 07-August-25			Bond Future	12.11	77.4679	76.8538	77.4679	0.00
23/10/2024	ES42 On 07-August-25	13.79	Call	Bond Future	8582	9	9	9	0.00
23/10/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
23/10/2024	ES42 On 06-November-25			Bond Future	12.25	74.7183	74.0932	74.7183	0.00
23/10/2024	ES42 On 06-November-25	12.39	Call	Bond Future	759	1	1	1	0.00
23/10/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
23/10/2024	GOVI On 07-November-24			GOVI	1047.80	1054.5900	1047.7970	1054.5900	318.00
23/10/2024	GOVI On 07-November-24	948.80	Call	GOVI	989970	106	99	106	0.00
23/10/2024	GOVI On 07-November-24	948.78	Call	GOVI	990170	106	99	106	0.00
23/10/2024	GOVI On 07-November-24	948.79	Call	GOVI	990070	106	99	106	0.00
23/10/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
23/10/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
23/10/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
23/10/2024	GOVI On 06-February-25			GOVI	1069.26	1076.1860	1069.2590	1076.1860	332.00
23/10/2024	GOVI On 06-February-25	972.00	Call	GOVI	972590	104	97	104	0.00
23/10/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
23/10/2024	GOVI On 08-May-25			GOVI	1091.05	1098.1190	1091.0530	1098.1190	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
23/10/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	690530	76	69	76	0.00
23/10/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
23/10/2024	GOVI On 07-August-25			GOVI	1112.66	1119.8630	1112.6620	1119.8630	0.00
23/10/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1016620	109	102	109	0.00
23/10/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
23/10/2024	GOVI On 06-November-25			GOVI	1134.27	1141.6080	1134.2720	1141.6080	0.00
23/10/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	222720	30	22	30	0.00
23/10/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
23/10/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/10/2024	IGOV On 07-November-24			Index Future	367.23	367.8460	367.2270	367.8460	19.00
23/10/2024	IGOV On 06-February-25			Index Future	374.84	375.4700	374.8390	375.4700	877.00
23/10/2024	IGOV On 08-May-25			Index Future	382.57	383.2110	382.5690	383.2110	0.00
23/10/2024	IGOV On 07-August-25			Index Future	390.23	390.8870	390.2330	390.8870	0.00
23/10/2024	IGOV On 06-November-25			Index Future	397.90	398.5630	397.8980	398.5630	0.00
23/10/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
23/10/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
23/10/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
23/10/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
23/10/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
23/10/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
23/10/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
23/10/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
23/10/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
23/10/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
23/10/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
23/10/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/10/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
23/10/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	8.3300	91.6700	8.3300	0.00
23/10/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
23/10/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
23/10/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
23/10/2024	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
23/10/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
23/10/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
23/10/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
23/10/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
23/10/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
23/10/2024	R035 On 07-November-24			Bond Future	10.76	90.8338	90.1939	90.8338	90,377.00
23/10/2024	R035 On 07-November-24	12.18	Call	Bond Future	7540	8	8	8	0.00
23/10/2024	R035 On 07-November-24	12.19	Call	Bond Future	7590	8	8	8	0.00
23/10/2024	R035 On 07-November-24	12.17	Call	Bond Future	7490	8	7	8	0.00
23/10/2024	R035 On 07-November-24	13.23	Call	Bond Future	12556	13	13	13	0.00
23/10/2024	R035 On 07-November-24	12.20	Call	Bond Future	7640	8	8	8	1,000.00
23/10/2024	R035 On 07-November-24	11.10	Call	Bond Future	1985	3	2	3	0.00
23/10/2024	R035 On 07-November-24	11.10	Put	Bond Future	97	0	0	0	11,000.00
23/10/2024	R035 On 07-November-24	13.23	Put	Bond Future	0	0	0	0	1,000.00
23/10/2024	R035 On 07-November-24	12.20	Put	Bond Future	0	0	0	0	0.00
23/10/2024	R035 On 07-November-24	12.17	Put	Bond Future	0	0	0	0	0.00
23/10/2024	R035 On 07-November-24	12.19	Put	Bond Future	0	0	0	0	0.00
23/10/2024	R035 On 07-November-24	12.18	Put	Bond Future	0	0	0	0	0.00
23/10/2024	R035 On 06-February-25			Bond Future	10.86	92.6932	92.0413	92.6932	77,667.00
23/10/2024	R035 On 06-February-25	12.41	Call	Bond Future	8129	9	8	9	0.00
23/10/2024	R035 On 06-February-25	11.30	Call	Bond Future	3198	4	3	4	0.00
23/10/2024	R035 On 06-February-25	10.65	Call	Bond Future	1103	1	1	1	0.00
23/10/2024	R035 On 06-February-25	10.34	Call	Bond Future	514	1	1	1	1,000.00
23/10/2024	R035 On 06-February-25	10.26	Call	Bond Future	407	1	0	1	100.00
23/10/2024	R035 On 06-February-25	10.26	Put	Bond Future	3818	3	4	3	0.00
23/10/2024	R035 On 06-February-25	10.65	Put	Bond Future	2283	2	2	2	1,100.00
23/10/2024	R035 On 06-February-25	10.34	Put	Bond Future	3461	3	3	3	0.00
23/10/2024	R035 On 06-February-25	11.30	Put	Bond Future	819	1	1	1	1,100.00
23/10/2024	R035 On 06-February-25	12.41	Put	Bond Future	109	0	0	0	0.00
23/10/2024	R035 On 08-May-25			Bond Future	10.96	90.0696	89.4052	90.0696	0.00
23/10/2024	R035 On 08-May-25	11.78	Call	Bond Future	5260	6	5	6	0.00
23/10/2024	R035 On 08-May-25	10.44	Call	Bond Future	1110	1	1	1	150.00
23/10/2024	R035 On 08-May-25	10.95	Call	Bond Future	2347	3	2	3	0.00
23/10/2024	R035 On 08-May-25	11.70	Call	Bond Future	4946	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
23/10/2024	R035 On 08-May-25	11.46	Call	Bond Future	4039	5	4	5	400.00
23/10/2024	R035 On 08-May-25	13.35	Call	Bond Future	11850	12	12	12	0.00
23/10/2024	R035 On 08-May-25	12.70	Call	Bond Future	9104	10	9	10	0.00
23/10/2024	R035 On 08-May-25	12.70	Put	Bond Future	344	0	0	0	400.00
23/10/2024	R035 On 08-May-25	11.46	Put	Bond Future	1401	1	1	1	0.00
23/10/2024	R035 On 08-May-25	13.35	Put	Bond Future	123	0	0	0	400.00
23/10/2024	R035 On 08-May-25	11.70	Put	Bond Future	1074	1	1	1	150.00
23/10/2024	R035 On 08-May-25	10.95	Put	Bond Future	2415	2	2	2	150.00
23/10/2024	R035 On 08-May-25	10.44	Put	Bond Future	4002	4	4	4	0.00
23/10/2024	R035 On 08-May-25	11.78	Put	Bond Future	982	1	1	1	0.00
23/10/2024	R035 On 07-August-25			Bond Future	11.08	91.8498	91.1735	91.8498	0.00
23/10/2024	R035 On 07-August-25	12.65	Call	Bond Future	8579	9	9	9	0.00
23/10/2024	R035 On 07-August-25	12.65	Put	Bond Future	777	1	1	1	0.00
23/10/2024	R035 On 06-November-25			Bond Future	11.22	89.1199	88.4316	89.1199	0.00
23/10/2024	R035 On 06-November-25	11.20	Call	Bond Future	3622	4	4	4	0.00
23/10/2024	R035 On 06-November-25	11.20	Put	Bond Future	3702	3	4	3	0.00
23/10/2024	R053 On 07-November-24			Bond Future	11.44	103.7749	102.8530	103.7749	3,548.00
23/10/2024	R053 On 07-November-24	12.80	Call	Bond Future	10420	11	10	11	0.00
23/10/2024	R053 On 07-November-24	12.79	Call	Bond Future	10351	11	10	11	0.00
23/10/2024	R053 On 07-November-24	12.81	Call	Bond Future	10490	11	10	11	0.00
23/10/2024	R053 On 07-November-24	12.81	Put	Bond Future	0	0	0	0	0.00
23/10/2024	R053 On 07-November-24	12.79	Put	Bond Future	0	0	0	0	0.00
23/10/2024	R053 On 07-November-24	12.80	Put	Bond Future	0	0	0	0	0.00
23/10/2024	R053 On 06-February-25			Bond Future	11.54	105.8992	104.9596	105.8992	116.00
23/10/2024	R053 On 06-February-25	12.94	Call	Bond Future	10825	12	11	12	0.00
23/10/2024	R053 On 06-February-25	12.94	Put	Bond Future	246	0	0	0	0.00
23/10/2024	R053 On 08-May-25			Bond Future	11.64	102.1875	101.2296	102.1875	0.00
23/10/2024	R053 On 08-May-25	12.64	Call	Bond Future	8928	10	9	10	0.00
23/10/2024	R053 On 08-May-25	12.64	Put	Bond Future	1266	1	1	1	0.00
23/10/2024	R053 On 07-August-25			Bond Future	11.75	104.2060	103.2305	104.2060	0.00
23/10/2024	R053 On 07-August-25	13.17	Call	Bond Future	11866	13	12	13	0.00
23/10/2024	R053 On 07-August-25	13.17	Put	Bond Future	1470	1	1	1	0.00
23/10/2024	R053 On 06-November-25			Bond Future	11.87	100.3565	99.3635	100.3565	0.00
23/10/2024	R053 On 06-November-25	11.76	Call	Bond Future	4864	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
23/10/2024	R053 On 06-November-25	11.76	Put	Bond Future	5715	5	6	5	0.00
23/10/2024	R186 On 07-November-24			Bond Future	8.46	108.2210	107.9821	108.2210	77,579.00
23/10/2024	R186 On 07-November-24	9.14	Call	Bond Future	1318	2	1	2	0.00
23/10/2024	R186 On 07-November-24	9.15	Call	Bond Future	1337	2	1	2	0.00
23/10/2024	R186 On 07-November-24	9.13	Call	Bond Future	1299	2	1	2	0.00
23/10/2024	R186 On 07-November-24	9.13	Put	Bond Future	1	0	0	0	0.00
23/10/2024	R186 On 07-November-24	9.15	Put	Bond Future	1	0	0	0	0.00
23/10/2024	R186 On 07-November-24	9.14	Put	Bond Future	1	0	0	0	0.00
23/10/2024	R186 On 06-February-25			Bond Future	8.48	105.1247	104.8821	105.1247	128,127.00
23/10/2024	R186 On 06-February-25	9.03	Call	Bond Future	1141	1	1	1	0.00
23/10/2024	R186 On 06-February-25	9.03	Put	Bond Future	198	0	0	0	0.00
23/10/2024	R186 On 08-May-25			Bond Future	8.52	107.2657	107.0191	107.2657	0.00
23/10/2024	R186 On 08-May-25	8.47	Call	Bond Future	555	1	1	1	0.00
23/10/2024	R186 On 08-May-25	8.47	Put	Bond Future	634	1	1	1	0.00
23/10/2024	R186 On 07-August-25			Bond Future	8.62	104.0753	103.8254	104.0753	0.00
23/10/2024	R186 On 07-August-25	9.68	Call	Bond Future	1581	2	2	2	0.00
23/10/2024	R186 On 07-August-25	10.25	Call	Bond Future	2166	2	2	2	0.00
23/10/2024	R186 On 07-August-25	9.22	Call	Bond Future	1141	1	1	1	1,983.00
23/10/2024	R186 On 07-August-25	10.25	Put	Bond Future	116	0	0	0	1,983.00
23/10/2024	R186 On 07-August-25	9.22	Put	Bond Future	383	0	0	0	0.00
23/10/2024	R186 On 07-August-25	9.68	Put	Bond Future	243	0	0	0	0.00
23/10/2024	R186 On 06-November-25			Bond Future	8.81	106.0885	105.8351	106.0885	0.00
23/10/2024	R186 On 06-November-25	8.13	Call	Bond Future	265	0	0	0	0.00
23/10/2024	R186 On 06-November-25	8.13	Put	Bond Future	981	1	1	1	0.00
23/10/2024	R202 On 07-November-24			Bond Future	269.15	269.1139	269.1504	269.1139	1,687.00
23/10/2024	R202 On 06-February-25			Bond Future	269.54	269.4979	269.5406	269.4979	914.00
23/10/2024	R202 On 06-February-25	266.79	Call	Bond Future	2751	3	3	3	0.00
23/10/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
23/10/2024	R202 On 08-May-25			Bond Future	275.10	275.0520	275.0981	275.0520	269.00
23/10/2024	R202 On 08-May-25	272.31	Call	Bond Future	2788	3	3	3	0.00
23/10/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
23/10/2024	R202 On 07-August-25			Bond Future	275.32	275.2593	275.3237	275.2593	0.00
23/10/2024	R202 On 07-August-25	271.60	Call	Bond Future	3724	4	4	4	0.00
23/10/2024	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
23/10/2024	R202 On 06-November-25			Bond Future	280.73	280.6556	280.7251	280.6556	0.00
23/10/2024	R202 On 06-November-25	275.64	Call	Bond Future	5085	5	5	5	0.00
23/10/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
23/10/2024	R209 On 07-November-24			Bond Future	10.90	71.3906	70.7895	71.3906	15,057.00
23/10/2024	R209 On 07-November-24	12.22	Call	Bond Future	6258	7	6	7	0.00
23/10/2024	R209 On 07-November-24	12.21	Call	Bond Future	6213	7	6	7	0.00
23/10/2024	R209 On 07-November-24	12.23	Call	Bond Future	6302	7	6	7	0.00
23/10/2024	R209 On 07-November-24	10.55	Call	Bond Future	56	0	0	0	100.00
23/10/2024	R209 On 07-November-24	11.00	Call	Bond Future	846	1	1	1	0.00
23/10/2024	R209 On 07-November-24	11.00	Put	Bond Future	362	0	0	0	100.00
23/10/2024	R209 On 07-November-24	10.55	Put	Bond Future	1879	1	2	1	0.00
23/10/2024	R209 On 07-November-24	12.23	Put	Bond Future	0	0	0	0	0.00
23/10/2024	R209 On 07-November-24	12.21	Put	Bond Future	0	0	0	0	0.00
23/10/2024	R209 On 07-November-24	12.22	Put	Bond Future	0	0	0	0	0.00
23/10/2024	R209 On 06-February-25			Bond Future	10.99	72.8520	72.2394	72.8520	5,848.00
23/10/2024	R209 On 06-February-25	12.44	Call	Bond Future	6858	7	7	7	0.00
23/10/2024	R209 On 06-February-25	12.44	Put	Bond Future	126	0	0	0	0.00
23/10/2024	R209 On 08-May-25			Bond Future	11.09	71.1808	70.5563	71.1808	5,227.00
23/10/2024	R209 On 08-May-25	11.89	Call	Bond Future	4652	5	5	5	0.00
23/10/2024	R209 On 08-May-25	11.89	Put	Bond Future	876	1	1	1	0.00
23/10/2024	R209 On 07-August-25			Bond Future	11.20	72.5874	71.9516	72.5874	0.00
23/10/2024	R209 On 07-August-25	12.68	Call	Bond Future	7456	8	7	8	0.00
23/10/2024	R209 On 07-August-25	12.68	Put	Bond Future	783	1	1	1	0.00
23/10/2024	R209 On 06-November-25			Bond Future	11.32	70.8392	70.1920	70.8392	0.00
23/10/2024	R209 On 06-November-25	11.27	Call	Bond Future	3202	4	3	4	0.00
23/10/2024	R209 On 06-November-25	11.27	Put	Bond Future	3439	3	3	3	0.00
23/10/2024	R210 On 07-November-24			Bond Future	241.68	241.6529	241.6756	241.6529	872.00
23/10/2024	R210 On 06-February-25			Bond Future	246.69	246.6593	246.6855	246.6593	881.00
23/10/2024	R210 On 06-February-25	239.61	Call	Bond Future	7075	7	7	7	0.00
23/10/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
23/10/2024	R210 On 08-May-25			Bond Future	248.39	248.3516	248.3895	248.3516	300.00
23/10/2024	R210 On 08-May-25	248.03	Call	Bond Future	360	0	0	0	0.00
23/10/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
23/10/2024	R210 On 07-August-25			Bond Future	253.36	253.3214	253.3634	253.3214	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
23/10/2024	R210 On 07-August-25	248.44	Call	Bond Future	4923	5	5	5	0.00
23/10/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
23/10/2024	R210 On 06-November-25			Bond Future	254.89	254.8341	254.8873	254.8341	0.00
23/10/2024	R210 On 06-November-25	252.14	Call	Bond Future	2747	3	3	3	0.00
23/10/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
23/10/2024	R213 On 07-November-24			Bond Future	9.86	88.7182	88.1939	88.7182	73,745.00
23/10/2024	R213 On 07-November-24	11.22	Call	Bond Future	5506	6	6	6	0.00
23/10/2024	R213 On 07-November-24	11.23	Call	Bond Future	5545	6	6	6	0.00
23/10/2024	R213 On 07-November-24	11.21	Call	Bond Future	5467	6	5	6	0.00
23/10/2024	R213 On 07-November-24	11.21	Put	Bond Future	0	0	0	0	0.00
23/10/2024	R213 On 07-November-24	11.23	Put	Bond Future	0	0	0	0	0.00
23/10/2024	R213 On 07-November-24	11.22	Put	Bond Future	0	0	0	0	0.00
23/10/2024	R213 On 06-February-25			Bond Future	9.95	90.5343	90.0003	90.5343	71,216.00
23/10/2024	R213 On 06-February-25	11.35	Call	Bond Future	5591	6	6	6	0.00
23/10/2024	R213 On 06-February-25	11.35	Put	Bond Future	87	0	0	0	0.00
23/10/2024	R213 On 08-May-25			Bond Future	10.04	88.8200	88.2759	88.8200	0.00
23/10/2024	R213 On 08-May-25	10.52	Call	Bond Future	2801	3	3	3	0.00
23/10/2024	R213 On 08-May-25	10.52	Put	Bond Future	915	1	1	1	0.00
23/10/2024	R213 On 07-August-25			Bond Future	10.15	90.5760	90.0223	90.5760	0.00
23/10/2024	R213 On 07-August-25	11.66	Call	Bond Future	6090	7	6	7	0.00
23/10/2024	R213 On 07-August-25	11.66	Put	Bond Future	535	0	1	0	0.00
23/10/2024	R213 On 06-November-25			Bond Future	10.28	88.7748	88.2115	88.7748	0.00
23/10/2024	R213 On 06-November-25	10.05	Call	Bond Future	1989	2	2	2	0.00
23/10/2024	R213 On 06-November-25	10.05	Put	Bond Future	2847	3	3	3	0.00
23/10/2024	R214 On 07-November-24			Bond Future	11.24	66.7196	66.1909	66.7196	6,998.00
23/10/2024	R214 On 07-November-24	12.61	Call	Bond Future	6754	7	7	7	0.00
23/10/2024	R214 On 07-November-24	12.60	Call	Bond Future	6709	7	7	7	0.00
23/10/2024	R214 On 07-November-24	12.62	Call	Bond Future	6800	7	7	7	0.00
23/10/2024	R214 On 07-November-24	12.62	Put	Bond Future	0	0	0	0	0.00
23/10/2024	R214 On 07-November-24	12.60	Put	Bond Future	0	0	0	0	0.00
23/10/2024	R214 On 07-November-24	12.61	Put	Bond Future	0	0	0	0	0.00
23/10/2024	R214 On 06-February-25			Bond Future	11.34	68.0854	67.5467	68.0854	18,617.00
23/10/2024	R214 On 06-February-25	12.71	Call	Bond Future	6854	7	7	7	0.00
23/10/2024	R214 On 06-February-25	11.75	Call	Bond Future	2952	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
23/10/2024	R214 On 06-February-25	12.25	Call	Bond Future	4924	5	5	5	554.00
23/10/2024	R214 On 06-February-25	13.63	Call	Bond Future	10638	11	11	11	0.00
23/10/2024	R214 On 06-February-25	13.63	Put	Bond Future	21	0	0	0	554.00
23/10/2024	R214 On 06-February-25	12.25	Put	Bond Future	340	0	0	0	0.00
23/10/2024	R214 On 06-February-25	11.75	Put	Bond Future	813	1	1	1	0.00
23/10/2024	R214 On 06-February-25	12.71	Put	Bond Future	148	0	0	0	0.00
23/10/2024	R214 On 08-May-25			Bond Future	11.43	66.1679	65.6188	66.1679	3,232.00
23/10/2024	R214 On 08-May-25	12.40	Call	Bond Future	5597	6	6	6	0.00
23/10/2024	R214 On 08-May-25	12.40	Put	Bond Future	792	1	1	1	0.00
23/10/2024	R214 On 07-August-25			Bond Future	11.53	67.4757	66.9167	67.4757	0.00
23/10/2024	R214 On 07-August-25	12.97	Call	Bond Future	7676	8	8	8	0.00
23/10/2024	R214 On 07-August-25	12.97	Put	Bond Future	847	1	1	1	0.00
23/10/2024	R214 On 06-November-25			Bond Future	11.64	65.4803	64.9113	65.4803	0.00
23/10/2024	R214 On 06-November-25	11.64	Call	Bond Future	3594	4	4	4	0.00
23/10/2024	R214 On 06-November-25	11.64	Put	Bond Future	3615	3	4	3	0.00
23/10/2024	R248 On 07-November-24			Bond Future	11.40	80.8643	80.2140	80.8643	215,568.00
23/10/2024	R248 On 07-November-24	12.79	Call	Bond Future	8311	9	8	9	0.00
23/10/2024	R248 On 07-November-24	12.80	Call	Bond Future	8365	9	8	9	0.00
23/10/2024	R248 On 07-November-24	12.78	Call	Bond Future	8257	9	8	9	0.00
23/10/2024	R248 On 07-November-24	12.78	Put	Bond Future	0	0	0	0	0.00
23/10/2024	R248 On 07-November-24	12.80	Put	Bond Future	0	0	0	0	0.00
23/10/2024	R248 On 07-November-24	12.79	Put	Bond Future	0	0	0	0	0.00
23/10/2024	R248 On 06-February-25			Bond Future	11.50	82.5196	81.8570	82.5196	269,190.00
23/10/2024	R248 On 06-February-25	12.71	Call	Bond Future	7491	8	7	8	0.00
23/10/2024	R248 On 06-February-25	10.30	Call	Bond Future	49	0	0	0	660.00
23/10/2024	R248 On 06-February-25	11.00	Call	Bond Future	624	1	1	1	660.00
23/10/2024	R248 On 06-February-25	11.70	Call	Bond Future	2698	3	3	3	0.00
23/10/2024	R248 On 06-February-25	11.70	Put	Bond Future	1415	1	1	1	660.00
23/10/2024	R248 On 06-February-25	11.00	Put	Bond Future	4001	4	4	4	0.00
23/10/2024	R248 On 06-February-25	10.30	Put	Bond Future	8584	8	9	8	0.00
23/10/2024	R248 On 06-February-25	12.71	Put	Bond Future	250	0	0	0	0.00
23/10/2024	R248 On 08-May-25			Bond Future	11.59	79.7523	79.0768	79.7523	14,660.00
23/10/2024	R248 On 08-May-25	12.60	Call	Bond Future	6969	8	7	8	0.00
23/10/2024	R248 On 08-May-25	12.60	Put	Bond Future	948	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
23/10/2024	R248 On 07-August-25			Bond Future	11.70	81.3283	80.6406	81.3283	0.00
23/10/2024	R248 On 07-August-25	13.21	Call	Bond Future	9658	10	10	10	0.00
23/10/2024	R248 On 07-August-25	13.21	Put	Bond Future	1051	1	1	1	0.00
23/10/2024	R248 On 06-November-25			Bond Future	11.82	78.4578	77.7577	78.4578	0.00
23/10/2024	R248 On 06-November-25	11.74	Call	Bond Future	4023	4	4	4	0.00
23/10/2024	R248 On 06-November-25	11.74	Put	Bond Future	4508	4	5	4	0.00
23/10/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/10/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/10/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/10/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00