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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 24/10/2024 TO: 24/10/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2024	2025 On 07-November-24			Bond Future	185.07	185.0528	185.0653	185.0528	9,276.00
24/10/2024	2029 On 07-November-24			Bond Future	133.44	133.4375	133.4420	133.4375	6,862.00
24/10/2024	2029 On 06-February-25			Bond Future	136.21	136.2036	136.2088	136.2036	7,117.00
24/10/2024	2029 On 06-February-25	132.40	Call	Bond Future	3809	4	4	4	0.00
24/10/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
24/10/2024	2029 On 08-May-25			Bond Future	137.60	137.5920	137.5978	137.5920	728.00
24/10/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
24/10/2024	2029 On 08-May-25	137.85	Put	Bond Future	252	0	0	0	0.00
24/10/2024	2029 On 07-August-25			Bond Future	140.35	140.3475	140.3541	140.3475	0.00
24/10/2024	2029 On 07-August-25	137.41	Call	Bond Future	2944	3	3	3	0.00
24/10/2024	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
24/10/2024	2029 On 06-November-25			Bond Future	141.66	141.6547	141.6622	141.6547	0.00
24/10/2024	2029 On 06-November-25	139.79	Call	Bond Future	1872	2	2	2	0.00
24/10/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
24/10/2024	2030 On 07-November-24			Bond Future	9.39	96.3539	96.6126	96.3539	138,728.00
24/10/2024	2030 On 07-November-24	10.75	Call	Bond Future	5145	5	5	5	0.00
24/10/2024	2030 On 07-November-24	10.74	Call	Bond Future	5109	5	5	5	0.00
24/10/2024	2030 On 07-November-24	10.76	Call	Bond Future	5182	5	5	5	0.00
24/10/2024	2030 On 07-November-24	10.21	Call	Bond Future	3148	3	3	3	600.00
24/10/2024	2030 On 07-November-24	10.71	Call	Bond Future	4999	5	5	5	600.00
24/10/2024	2030 On 07-November-24	11.91	Call	Bond Future	9257	9	9	9	0.00
24/10/2024	2030 On 07-November-24	11.91	Put	Bond Future	0	0	0	0	600.00
24/10/2024	2030 On 07-November-24	10.71	Put	Bond Future	0	0	0	0	0.00
24/10/2024	2030 On 07-November-24	10.21	Put	Bond Future	1	0	0	0	0.00
24/10/2024	2030 On 07-November-24	10.76	Put	Bond Future	0	0	0	0	0.00
24/10/2024	2030 On 07-November-24	10.74	Put	Bond Future	0	0	0	0	0.00
24/10/2024	2030 On 07-November-24	10.75	Put	Bond Future	0	0	0	0	0.00
24/10/2024	2030 On 06-February-25			Bond Future	9.45	94.3175	94.5819	94.3175	143,846.00
24/10/2024	2030 On 06-February-25	10.68	Call	Bond Future	4574	4	5	4	0.00
24/10/2024	2030 On 06-February-25	8.68	Call	Bond Future	171	0	0	0	800.00
24/10/2024	2030 On 06-February-25	9.18	Call	Bond Future	619	1	1	1	800.00
24/10/2024	2030 On 06-February-25	9.69	Call	Bond Future	1598	1	2	1	0.00
24/10/2024	2030 On 06-February-25	9.69	Put	Bond Future	711	1	1	1	800.00
24/10/2024	2030 On 06-February-25	9.18	Put	Bond Future	1649	2	2	2	0.00
24/10/2024	2030 On 06-February-25	8.68	Put	Bond Future	3129	3	3	3	0.00
24/10/2024	2030 On 06-February-25	10.68	Put	Bond Future	98	0	0	0	0.00
24/10/2024	2030 On 08-May-25			Bond Future	9.53	96.2389	96.5089	96.2389	0.00
24/10/2024	2030 On 08-May-25	9.93	Call	Bond Future	2302	2	2	2	0.00
24/10/2024	2030 On 08-May-25	11.86	Call	Bond Future	7991	8	8	8	0.00
24/10/2024	2030 On 08-May-25	10.31	Call	Bond Future	3295	3	3	3	1,640.00
24/10/2024	2030 On 08-May-25	12.28	Call	Bond Future	9300	9	9	9	0.00
24/10/2024	2030 On 08-May-25	10.69	Call	Bond Future	4387	4	4	4	2,280.00
24/10/2024	2030 On 08-May-25	9.18	Call	Bond Future	853	1	1	1	800.00
24/10/2024	2030 On 08-May-25	9.99	Call	Bond Future	2450	2	2	2	0.00
24/10/2024	2030 On 08-May-25	8.68	Call	Bond Future	355	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
24/10/2024	2030 On 08-May-25	9.18	Put	Bond Future	2138	2	2	2	0.00
24/10/2024	2030 On 08-May-25	8.68	Put	Bond Future	3492	4	3	4	0.00
24/10/2024	2030 On 08-May-25	9.99	Put	Bond Future	827	1	1	1	800.00
24/10/2024	2030 On 08-May-25	12.28	Put	Bond Future	25	0	0	0	2,280.00
24/10/2024	2030 On 08-May-25	10.69	Put	Bond Future	338	0	0	0	0.00
24/10/2024	2030 On 08-May-25	11.86	Put	Bond Future	59	0	0	0	1,640.00
24/10/2024	2030 On 08-May-25	10.31	Put	Bond Future	553	1	1	1	0.00
24/10/2024	2030 On 08-May-25	9.93	Put	Bond Future	891	1	1	1	0.00
24/10/2024	2030 On 07-August-25			Bond Future	9.64	94.1323	94.4082	94.1323	0.00
24/10/2024	2030 On 07-August-25	11.11	Call	Bond Future	5345	5	5	5	0.00
24/10/2024	2030 On 07-August-25	12.12	Call	Bond Future	8194	8	8	8	0.00
24/10/2024	2030 On 07-August-25	10.48	Call	Bond Future	3658	3	4	3	1,054.00
24/10/2024	2030 On 07-August-25	12.12	Put	Bond Future	142	0	0	0	1,054.00
24/10/2024	2030 On 07-August-25	10.48	Put	Bond Future	835	1	1	1	0.00
24/10/2024	2030 On 07-August-25	11.11	Put	Bond Future	467	1	0	1	0.00
24/10/2024	2030 On 06-November-25			Bond Future	9.76	95.9540	96.2356	95.9540	0.00
24/10/2024	2030 On 06-November-25	9.54	Call	Bond Future	1583	1	2	1	0.00
24/10/2024	2030 On 06-November-25	9.54	Put	Bond Future	2315	2	2	2	0.00
24/10/2024	2032 On 07-November-24			Bond Future	10.05	91.3543	91.7459	91.3543	59,900.00
24/10/2024	2032 On 07-November-24	11.48	Call	Bond Future	6586	6	7	6	0.00
24/10/2024	2032 On 07-November-24	11.49	Call	Bond Future	6629	6	7	6	0.00
24/10/2024	2032 On 07-November-24	11.47	Call	Bond Future	6542	6	7	6	0.00
24/10/2024	2032 On 07-November-24	11.64	Call	Bond Future	7282	7	7	7	1,615.00
24/10/2024	2032 On 07-November-24	13.36	Call	Bond Future	14320	14	14	14	0.00
24/10/2024	2032 On 07-November-24	10.60	Call	Bond Future	2644	2	3	2	0.00
24/10/2024	2032 On 07-November-24	11.61	Call	Bond Future	7152	7	7	7	600.00
24/10/2024	2032 On 07-November-24	12.95	Call	Bond Future	12715	12	13	12	0.00
24/10/2024	2032 On 07-November-24	11.11	Call	Bond Future	4947	5	5	5	600.00
24/10/2024	2032 On 07-November-24	9.75	Call	Bond Future	52	0	0	0	0.00
24/10/2024	2032 On 07-November-24	9.90	Call	Bond Future	204	0	0	0	0.00
24/10/2024	2032 On 07-November-24	9.86	Call	Bond Future	149	0	0	0	0.00
24/10/2024	2032 On 07-November-24	9.86	Put	Bond Future	1055	1	1	1	0.00
24/10/2024	2032 On 07-November-24	9.90	Put	Bond Future	915	1	1	1	0.00
24/10/2024	2032 On 07-November-24	9.75	Put	Bond Future	1497	2	1	2	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
24/10/2024	2032 On 07-November-24	11.61	Put	Bond Future	0	0	0	0	0.00
24/10/2024	2032 On 07-November-24	12.95	Put	Bond Future	0	0	0	0	600.00
24/10/2024	2032 On 07-November-24	11.11	Put	Bond Future	1	0	0	0	0.00
24/10/2024	2032 On 07-November-24	10.60	Put	Bond Future	26	0	0	0	200.00
24/10/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
24/10/2024	2032 On 07-November-24	11.64	Put	Bond Future	0	0	0	0	0.00
24/10/2024	2032 On 07-November-24	11.47	Put	Bond Future	0	0	0	0	0.00
24/10/2024	2032 On 07-November-24	11.49	Put	Bond Future	0	0	0	0	0.00
24/10/2024	2032 On 07-November-24	11.48	Put	Bond Future	0	0	0	0	0.00
24/10/2024	2032 On 06-February-25			Bond Future	10.13	93.2254	93.6254	93.2254	101,968.00
24/10/2024	2032 On 06-February-25	11.72	Call	Bond Future	7145	7	7	7	0.00
24/10/2024	2032 On 06-February-25	9.42	Call	Bond Future	253	0	0	0	800.00
24/10/2024	2032 On 06-February-25	9.92	Call	Bond Future	907	1	1	1	800.00
24/10/2024	2032 On 06-February-25	10.61	Call	Bond Future	2813	3	3	3	0.00
24/10/2024	2032 On 06-February-25	10.61	Put	Bond Future	602	1	1	1	800.00
24/10/2024	2032 On 06-February-25	9.92	Put	Bond Future	1905	2	2	2	0.00
24/10/2024	2032 On 06-February-25	9.42	Put	Bond Future	3667	4	4	4	0.00
24/10/2024	2032 On 06-February-25	11.72	Put	Bond Future	68	0	0	0	0.00
24/10/2024	2032 On 08-May-25			Bond Future	10.22	90.9603	91.3687	90.9603	37,405.00
24/10/2024	2032 On 08-May-25	10.91	Call	Bond Future	3884	4	4	4	0.00
24/10/2024	2032 On 08-May-25	9.42	Call	Bond Future	510	0	1	0	800.00
24/10/2024	2032 On 08-May-25	9.92	Call	Bond Future	1210	1	1	1	800.00
24/10/2024	2032 On 08-May-25	10.97	Call	Bond Future	4087	4	4	4	0.00
24/10/2024	2032 On 08-May-25	10.97	Put	Bond Future	762	1	1	1	800.00
24/10/2024	2032 On 08-May-25	9.92	Put	Bond Future	2604	3	3	3	0.00
24/10/2024	2032 On 08-May-25	9.42	Put	Bond Future	4265	5	4	5	0.00
24/10/2024	2032 On 08-May-25	10.91	Put	Bond Future	820	1	1	1	0.00
24/10/2024	2032 On 07-August-25			Bond Future	10.33	92.7590	93.1759	92.7590	0.00
24/10/2024	2032 On 07-August-25	12.01	Call	Bond Future	7582	7	8	7	0.00
24/10/2024	2032 On 07-August-25	12.01	Put	Bond Future	537	1	1	1	0.00
24/10/2024	2032 On 06-November-25			Bond Future	10.46	90.3933	90.8187	90.3933	0.00
24/10/2024	2032 On 06-November-25	10.42	Call	Bond Future	2756	3	3	3	0.00
24/10/2024	2032 On 06-November-25	10.42	Put	Bond Future	2933	3	3	3	0.00
24/10/2024	2033 On 07-November-24			Bond Future	126.22	126.2126	126.2185	126.2126	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
24/10/2024	2033 On 06-February-25			Bond Future	128.84	128.8289	128.8355	128.8289	5,259.00
24/10/2024	2033 On 06-February-25	124.94	Call	Bond Future	3895	4	4	4	0.00
24/10/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
24/10/2024	2033 On 08-May-25			Bond Future	129.97	129.9661	129.9731	129.9661	5,288.00
24/10/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
24/10/2024	2033 On 08-May-25	130.62	Put	Bond Future	647	1	1	1	0.00
24/10/2024	2033 On 07-August-25			Bond Future	132.58	132.5689	132.5768	132.5689	0.00
24/10/2024	2033 On 07-August-25	128.65	Call	Bond Future	3927	4	4	4	0.00
24/10/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
24/10/2024	2033 On 06-November-25			Bond Future	133.63	133.6222	133.6309	133.6222	0.00
24/10/2024	2033 On 06-November-25	133.14	Call	Bond Future	491	0	0	0	0.00
24/10/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
24/10/2024	2037 On 07-November-24			Bond Future	11.04	84.9757	85.5639	84.9757	81,677.00
24/10/2024	2037 On 07-November-24	12.58	Call	Bond Future	8321	8	8	8	0.00
24/10/2024	2037 On 07-November-24	12.57	Call	Bond Future	8271	8	8	8	0.00
24/10/2024	2037 On 07-November-24	12.59	Call	Bond Future	8371	8	8	8	0.00
24/10/2024	2037 On 07-November-24	12.59	Put	Bond Future	0	0	0	0	0.00
24/10/2024	2037 On 07-November-24	12.57	Put	Bond Future	0	0	0	0	0.00
24/10/2024	2037 On 07-November-24	12.58	Put	Bond Future	0	0	0	0	0.00
24/10/2024	2037 On 06-February-25			Bond Future	11.13	82.4556	83.0561	82.4556	163,860.00
24/10/2024	2037 On 06-February-25	12.76	Call	Bond Future	8695	8	9	8	0.00
24/10/2024	2037 On 06-February-25	12.76	Put	Bond Future	100	0	0	0	0.00
24/10/2024	2037 On 08-May-25			Bond Future	11.24	84.1351	84.7481	84.1351	3,975.00
24/10/2024	2037 On 08-May-25	12.25	Call	Bond Future	6182	6	6	6	0.00
24/10/2024	2037 On 08-May-25	13.35	Call	Bond Future	10940	10	11	10	7,500.00
24/10/2024	2037 On 08-May-25	12.55	Call	Bond Future	7461	7	7	7	15,000.00
24/10/2024	2037 On 08-May-25	13.30	Call	Bond Future	10727	10	11	10	7,500.00
24/10/2024	2037 On 08-May-25	13.30	Put	Bond Future	231	0	0	0	0.00
24/10/2024	2037 On 08-May-25	12.55	Put	Bond Future	556	1	1	1	0.00
24/10/2024	2037 On 08-May-25	13.35	Put	Bond Future	214	0	0	0	0.00
24/10/2024	2037 On 08-May-25	12.25	Put	Bond Future	786	1	1	1	0.00
24/10/2024	2037 On 07-August-25			Bond Future	11.36	81.5381	82.1636	81.5381	15.00
24/10/2024	2037 On 07-August-25	13.01	Call	Bond Future	9176	9	9	9	0.00
24/10/2024	2037 On 07-August-25	12.17	Call	Bond Future	5865	5	6	5	0.00

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24/10/2024	2037 On 07-August-25	11.42	Call	Bond Future	3280	3	3	3	0.00
24/10/2024	2037 On 07-August-25	10.55	Call	Bond Future	1208	1	1	1	2,341.00
24/10/2024	2037 On 07-August-25	10.64	Call	Bond Future	1364	1	1	1	200.00
24/10/2024	2037 On 07-August-25	11.82	Call	Bond Future	4593	4	5	4	0.00
24/10/2024	2037 On 07-August-25	11.07	Call	Bond Future	2300	2	2	2	0.00
24/10/2024	2037 On 07-August-25	10.34	Call	Bond Future	891	1	1	1	2,541.00
24/10/2024	2037 On 07-August-25	11.07	Put	Bond Future	3939	4	4	4	2,541.00
24/10/2024	2037 On 07-August-25	10.34	Put	Bond Future	6804	7	7	7	0.00
24/10/2024	2037 On 07-August-25	11.82	Put	Bond Future	2138	2	2	2	2,541.00
24/10/2024	2037 On 07-August-25	10.64	Put	Bond Future	5484	6	5	6	0.00
24/10/2024	2037 On 07-August-25	11.42	Put	Bond Future	2972	3	3	3	2,541.00
24/10/2024	2037 On 07-August-25	10.55	Put	Bond Future	5861	6	6	6	0.00
24/10/2024	2037 On 07-August-25	12.17	Put	Bond Future	1595	2	2	2	2,541.00
24/10/2024	2037 On 07-August-25	13.01	Put	Bond Future	785	1	1	1	0.00
24/10/2024	2037 On 06-November-25			Bond Future	11.49	83.1147	83.7528	83.1147	0.00
24/10/2024	2037 On 06-November-25	11.63	Call	Bond Future	4231	4	4	4	0.00
24/10/2024	2037 On 06-November-25	11.63	Put	Bond Future	3485	4	3	4	0.00
24/10/2024	2038 On 07-November-24			Bond Future	137.99	138.1286	137.9855	138.1286	1,628.00
24/10/2024	2038 On 06-February-25			Bond Future	138.75	138.8905	138.7452	138.8905	1,658.00
24/10/2024	2038 On 06-February-25	135.23	Call	Bond Future	3515	4	4	4	0.00
24/10/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
24/10/2024	2038 On 08-May-25			Bond Future	141.61	141.7540	141.6059	141.7540	440.00
24/10/2024	2038 On 08-May-25	139.68	Call	Bond Future	1926	2	2	2	0.00
24/10/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
24/10/2024	2038 On 07-August-25			Bond Future	142.30	142.4479	142.2978	142.4479	0.00
24/10/2024	2038 On 07-August-25	139.56	Call	Bond Future	2738	3	3	3	0.00
24/10/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
24/10/2024	2038 On 06-November-25			Bond Future	145.09	145.2421	145.0895	145.2421	0.00
24/10/2024	2038 On 06-November-25	143.88	Call	Bond Future	1210	1	1	1	0.00
24/10/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
24/10/2024	2040 On 07-November-24			Bond Future	11.29	85.4452	86.0173	85.4452	97,384.00
24/10/2024	2040 On 07-November-24	12.85	Call	Bond Future	8966	8	9	8	0.00
24/10/2024	2040 On 07-November-24	12.86	Call	Bond Future	9019	8	9	8	0.00
24/10/2024	2040 On 07-November-24	12.84	Call	Bond Future	8914	8	9	8	0.00

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24/10/2024	2040 On 07-November-24	12.10	Call	Bond Future	4842	4	5	4	640.00
24/10/2024	2040 On 07-November-24	12.60	Call	Bond Future	7629	7	8	7	0.00
24/10/2024	2040 On 07-November-24	13.15	Call	Bond Future	10524	10	11	10	0.00
24/10/2024	2040 On 07-November-24	13.15	Put	Bond Future	0	0	0	0	640.00
24/10/2024	2040 On 07-November-24	12.10	Put	Bond Future	3	0	0	0	0.00
24/10/2024	2040 On 07-November-24	12.60	Put	Bond Future	0	0	0	0	640.00
24/10/2024	2040 On 07-November-24	12.84	Put	Bond Future	0	0	0	0	0.00
24/10/2024	2040 On 07-November-24	12.86	Put	Bond Future	0	0	0	0	0.00
24/10/2024	2040 On 07-November-24	12.85	Put	Bond Future	0	0	0	0	0.00
24/10/2024	2040 On 06-February-25			Bond Future	11.39	82.6841	83.2683	82.6841	64,756.00
24/10/2024	2040 On 06-February-25	12.95	Call	Bond Future	8955	8	9	8	0.00
24/10/2024	2040 On 06-February-25	11.00	Call	Bond Future	771	1	1	1	780.00
24/10/2024	2040 On 06-February-25	11.70	Call	Bond Future	2963	3	3	3	0.00
24/10/2024	2040 On 06-February-25	12.20	Call	Bond Future	5227	5	5	5	0.00
24/10/2024	2040 On 06-February-25	12.20	Put	Bond Future	451	1	0	1	780.00
24/10/2024	2040 On 06-February-25	11.70	Put	Bond Future	1091	1	1	1	780.00
24/10/2024	2040 On 06-February-25	11.00	Put	Bond Future	3248	4	3	4	0.00
24/10/2024	2040 On 06-February-25	12.95	Put	Bond Future	112	0	0	0	0.00
24/10/2024	2040 On 08-May-25			Bond Future	11.50	84.3682	84.9645	84.3682	3,900.00
24/10/2024	2040 On 08-May-25	12.63	Call	Bond Future	7221	7	7	7	0.00
24/10/2024	2040 On 08-May-25	13.43	Call	Bond Future	10892	10	11	10	7,500.00
24/10/2024	2040 On 08-May-25	12.75	Call	Bond Future	7766	7	8	7	15,000.00
24/10/2024	2040 On 08-May-25	13.50	Call	Bond Future	11213	11	11	11	7,500.00
24/10/2024	2040 On 08-May-25	13.50	Put	Bond Future	288	0	0	0	0.00
24/10/2024	2040 On 08-May-25	12.75	Put	Bond Future	661	1	1	1	0.00
24/10/2024	2040 On 08-May-25	13.43	Put	Bond Future	311	0	0	0	0.00
24/10/2024	2040 On 08-May-25	12.63	Put	Bond Future	756	1	1	1	0.00
24/10/2024	2040 On 07-August-25			Bond Future	11.62	81.5250	82.1335	81.5250	16.00
24/10/2024	2040 On 07-August-25	13.29	Call	Bond Future	9970	9	10	9	0.00
24/10/2024	2040 On 07-August-25	13.29	Put	Bond Future	859	1	1	1	0.00
24/10/2024	2040 On 06-November-25			Bond Future	11.75	83.1009	83.7216	83.1009	0.00
24/10/2024	2040 On 06-November-25	11.84	Call	Bond Future	4476	4	4	4	0.00
24/10/2024	2040 On 06-November-25	11.84	Put	Bond Future	3927	4	4	4	0.00
24/10/2024	2044 On 07-November-24			Bond Future	11.40	81.4137	81.9349	81.4137	23,836.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2024	2044 On 07-November-24	12.91	Call	Bond Future	8808	8	9	8	0.00
24/10/2024	2044 On 07-November-24	12.90	Call	Bond Future	8755	8	9	8	0.00
24/10/2024	2044 On 07-November-24	12.92	Call	Bond Future	8861	8	9	8	0.00
24/10/2024	2044 On 07-November-24	12.25	Call	Bond Future	5159	5	5	5	0.00
24/10/2024	2044 On 07-November-24	12.00	Call	Bond Future	3707	3	4	3	0.00
24/10/2024	2044 On 07-November-24	12.50	Call	Bond Future	6576	6	7	6	0.00
24/10/2024	2044 On 07-November-24	12.50	Put	Bond Future	0	0	0	0	11,405.00
24/10/2024	2044 On 07-November-24	12.00	Put	Bond Future	14	0	0	0	13,875.00
24/10/2024	2044 On 07-November-24	12.25	Put	Bond Future	2	0	0	0	9,540.00
24/10/2024	2044 On 07-November-24	12.92	Put	Bond Future	0	0	0	0	0.00
24/10/2024	2044 On 07-November-24	12.90	Put	Bond Future	0	0	0	0	0.00
24/10/2024	2044 On 07-November-24	12.91	Put	Bond Future	0	0	0	0	0.00
24/10/2024	2044 On 06-February-25			Bond Future	11.50	78.6953	79.2276	78.6953	70,043.00
24/10/2024	2044 On 06-February-25	13.02	Call	Bond Future	8903	8	9	8	0.00
24/10/2024	2044 On 06-February-25	12.00	Call	Bond Future	3910	4	4	4	449.00
24/10/2024	2044 On 06-February-25	13.75	Call	Bond Future	12446	12	12	12	0.00
24/10/2024	2044 On 06-February-25	12.50	Call	Bond Future	6306	6	6	6	449.00
24/10/2024	2044 On 06-February-25	12.00	Put	Bond Future	827	1	1	1	0.00
24/10/2024	2044 On 06-February-25	13.75	Put	Bond Future	30	0	0	0	449.00
24/10/2024	2044 On 06-February-25	12.50	Put	Bond Future	344	0	0	0	0.00
24/10/2024	2044 On 06-February-25	13.02	Put	Bond Future	135	0	0	0	0.00
24/10/2024	2044 On 08-May-25			Bond Future	11.60	80.2982	80.8415	80.2982	8,697.00
24/10/2024	2044 On 08-May-25	12.72	Call	Bond Future	7332	7	7	7	0.00
24/10/2024	2044 On 08-May-25	12.40	Call	Bond Future	5905	6	6	6	0.00
24/10/2024	2044 On 08-May-25	11.65	Call	Bond Future	2910	3	3	3	0.00
24/10/2024	2044 On 08-May-25	10.92	Call	Bond Future	957	1	1	1	2,490.00
24/10/2024	2044 On 08-May-25		Call	Bond Future	4.67	0.0035	0.0047	0.0035	0.00
24/10/2024	2044 On 08-May-25		Put	Bond Future	19163.18	19.7053	19.1632	19.7053	0.00
24/10/2024	2044 On 08-May-25	11.65	Put	Bond Future	2600	3	3	3	2,490.00
24/10/2024	2044 On 08-May-25	10.92	Put	Bond Future	5397	6	5	6	0.00
24/10/2024	2044 On 08-May-25	12.40	Put	Bond Future	1158	1	1	1	2,490.00
24/10/2024	2044 On 08-May-25	12.72	Put	Bond Future	816	1	1	1	0.00
24/10/2024	2044 On 07-August-25			Bond Future	11.72	77.4998	78.0542	77.4998	0.00
24/10/2024	2044 On 07-August-25	13.34	Call	Bond Future	9907	9	10	9	0.00
24/10/2024	2044 On 07-August-25	13.34	Put	Bond Future	891	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
24/10/2024	2044 On 06-November-25			Bond Future	11.83	78.9978	79.5633	78.9978	0.00
24/10/2024	2044 On 06-November-25	11.88	Call	Bond Future	4480	4	4	4	0.00
24/10/2024	2044 On 06-November-25	11.88	Put	Bond Future	4206	4	4	4	0.00
24/10/2024	2046 On 07-November-24			Bond Future	118.58	118.5713	118.5768	118.5713	5,267.00
24/10/2024	2046 On 06-February-25			Bond Future	121.04	121.0292	121.0354	121.0292	17,708.00
24/10/2024	2046 On 06-February-25	114.01	Call	Bond Future	7025	7	7	7	0.00
24/10/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
24/10/2024	2046 On 08-May-25			Bond Future	121.30	121.2934	121.3001	121.2934	0.00
24/10/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
24/10/2024	2046 On 08-May-25	121.97	Put	Bond Future	670	1	1	1	0.00
24/10/2024	2046 On 07-August-25			Bond Future	123.73	123.7218	123.7292	123.7218	0.00
24/10/2024	2046 On 07-August-25	118.69	Call	Bond Future	5039	5	5	5	0.00
24/10/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
24/10/2024	2046 On 06-November-25			Bond Future	123.88	123.8743	123.8829	123.8743	0.00
24/10/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
24/10/2024	2046 On 06-November-25	125.41	Put	Bond Future	1527	2	2	2	0.00
24/10/2024	2050 On 07-November-24			Bond Future	120.11	120.1091	120.1145	120.1091	5,069.00
24/10/2024	2050 On 06-February-25			Bond Future	120.26	120.2569	120.2630	120.2569	14,835.00
24/10/2024	2050 On 06-February-25	115.60	Call	Bond Future	4663	5	5	5	0.00
24/10/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
24/10/2024	2050 On 08-May-25			Bond Future	122.74	122.7361	122.7429	122.7361	0.00
24/10/2024	2050 On 08-May-25	121.16	Call	Bond Future	1583	2	2	2	0.00
24/10/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
24/10/2024	2050 On 07-August-25			Bond Future	122.81	122.8042	122.8116	122.8042	0.00
24/10/2024	2050 On 07-August-25	119.89	Call	Bond Future	2922	3	3	3	0.00
24/10/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
24/10/2024	2050 On 06-November-25			Bond Future	125.22	125.2128	125.2209	125.2128	0.00
24/10/2024	2050 On 06-November-25	124.42	Call	Bond Future	801	1	1	1	0.00
24/10/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
24/10/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2024	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
24/10/2024	AL37 On 07-November-24			Index Future	1035.89	1032.7760	1035.8940	1032.7760	0.00
24/10/2024	AL37 On 06-February-25			Index Future	1057.12	1053.9300	1057.1150	1053.9300	0.00
24/10/2024	AL37 On 08-May-25			Index Future	1078.67	1075.4120	1078.6660	1075.4120	0.00
24/10/2024	AL37 On 07-August-25			Index Future	1100.03	1096.7110	1100.0340	1096.7110	0.00
24/10/2024	AL37 On 06-November-25			Index Future	1121.40	1118.0110	1121.4030	1118.0110	0.00
24/10/2024	AL7T On 07-November-24			Index Future	1239.34	1232.1230	1239.3400	1232.1230	0.00
24/10/2024	AL7T On 06-February-25			Index Future	1264.73	1257.3600	1264.7290	1257.3600	0.00
24/10/2024	AL7T On 08-May-25			Index Future	1290.51	1282.9880	1290.5120	1282.9880	0.00
24/10/2024	AL7T On 07-August-25			Index Future	1316.08	1308.3990	1316.0770	1308.3990	0.00
24/10/2024	AL7T On 06-November-25			Index Future	1341.64	1333.8100	1341.6420	1333.8100	0.00
24/10/2024	ALBI On 07-November-24			Index Future	1069.43	1064.1100	1069.4280	1064.1100	102.00
24/10/2024	ALBI On 06-February-25			Index Future	1091.34	1085.9050	1091.3370	1085.9050	16.00
24/10/2024	ALBI On 08-May-25			Index Future	1113.58	1108.0390	1113.5840	1108.0390	0.00
24/10/2024	ALBI On 07-August-25			Index Future	1135.65	1129.9850	1135.6450	1129.9850	0.00
24/10/2024	ALBI On 06-November-25			Index Future	1157.71	1151.9310	1157.7050	1151.9310	0.00
24/10/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
24/10/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2024	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
24/10/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
24/10/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
24/10/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2024	ES33 On 07-November-24			Bond Future	11.24	80.0907	80.5722	80.0907	0.00
24/10/2024	ES33 On 06-February-25			Bond Future	11.36	81.7510	82.2428	81.7510	0.00
24/10/2024	ES33 On 06-February-25	13.34	Call	Bond Future	8511	8	9	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
24/10/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
24/10/2024	ES33 On 08-May-25			Bond Future	11.49	79.6358	80.1380	79.6358	0.00
24/10/2024	ES33 On 08-May-25	12.73	Call	Bond Future	5366	5	5	5	0.00
24/10/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
24/10/2024	ES33 On 07-August-25			Bond Future	11.63	81.2288	81.7415	81.2288	0.00
24/10/2024	ES33 On 07-August-25	13.56	Call	Bond Future	7937	7	8	7	0.00
24/10/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
24/10/2024	ES33 On 06-November-25			Bond Future	11.80	79.0227	79.5458	79.0227	0.00
24/10/2024	ES33 On 06-November-25	12.01	Call	Bond Future	896	0	1	0	0.00
24/10/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
24/10/2024	ES42 On 07-November-24			Bond Future	11.69	76.4227	76.9084	76.4227	0.00
24/10/2024	ES42 On 06-February-25			Bond Future	11.79	78.0069	78.5031	78.0069	0.00
24/10/2024	ES42 On 06-February-25	13.71	Call	Bond Future	10110	10	10	10	0.00
24/10/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
24/10/2024	ES42 On 08-May-25			Bond Future	11.90	75.3478	75.8545	75.3478	0.00
24/10/2024	ES42 On 08-May-25	13.25	Call	Bond Future	7224	7	7	7	0.00
24/10/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
24/10/2024	ES42 On 07-August-25			Bond Future	12.02	76.8538	77.3710	76.8538	0.00
24/10/2024	ES42 On 07-August-25	13.79	Call	Bond Future	9099	9	9	9	0.00
24/10/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
24/10/2024	ES42 On 06-November-25			Bond Future	12.16	74.0932	74.6209	74.0932	0.00
24/10/2024	ES42 On 06-November-25	12.39	Call	Bond Future	1287	1	1	1	0.00
24/10/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
24/10/2024	GOVI On 07-November-24			GOVI	1053.01	1047.7970	1053.0100	1047.7970	318.00
24/10/2024	GOVI On 07-November-24	948.80	Call	GOVI	1042100	99	104	99	0.00
24/10/2024	GOVI On 07-November-24	948.78	Call	GOVI	1042300	99	104	99	0.00
24/10/2024	GOVI On 07-November-24	948.79	Call	GOVI	1042200	99	104	99	0.00
24/10/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
24/10/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
24/10/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
24/10/2024	GOVI On 06-February-25			GOVI	1074.58	1069.2590	1074.5820	1069.2590	332.00
24/10/2024	GOVI On 06-February-25	972.00	Call	GOVI	1025820	97	103	97	0.00
24/10/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
24/10/2024	GOVI On 08-May-25			GOVI	1096.49	1091.0530	1096.4880	1091.0530	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
24/10/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	744880	69	74	69	0.00
24/10/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
24/10/2024	GOVI On 07-August-25			GOVI	1118.21	1112.6620	1118.2100	1112.6620	0.00
24/10/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1072100	102	107	102	0.00
24/10/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
24/10/2024	GOVI On 06-November-25			GOVI	1139.93	1134.2720	1139.9310	1134.2720	0.00
24/10/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	279310	22	28	22	0.00
24/10/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
24/10/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/10/2024	IGOV On 07-November-24			Index Future	367.16	367.2270	367.1550	367.2270	19.00
24/10/2024	IGOV On 06-February-25			Index Future	374.77	374.8390	374.7680	374.8390	877.00
24/10/2024	IGOV On 08-May-25			Index Future	382.50	382.5690	382.4970	382.5690	0.00
24/10/2024	IGOV On 07-August-25			Index Future	390.16	390.2330	390.1610	390.2330	0.00
24/10/2024	IGOV On 06-November-25			Index Future	397.83	397.8980	397.8260	397.8980	0.00
24/10/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
24/10/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
24/10/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
24/10/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
24/10/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
24/10/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
24/10/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
24/10/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
24/10/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
24/10/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
24/10/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
24/10/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/10/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
24/10/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	8.3300	91.6700	8.3300	0.00
24/10/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
24/10/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
24/10/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
24/10/2024	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
24/10/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
24/10/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
24/10/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
24/10/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
24/10/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
24/10/2024	R035 On 07-November-24			Bond Future	10.65	90.1939	90.8276	90.1939	90,859.00
24/10/2024	R035 On 07-November-24	12.18	Call	Bond Future	8174	8	8	8	0.00
24/10/2024	R035 On 07-November-24	12.19	Call	Bond Future	8224	8	8	8	0.00
24/10/2024	R035 On 07-November-24	12.17	Call	Bond Future	8124	7	8	7	0.00
24/10/2024	R035 On 07-November-24	13.23	Call	Bond Future	13190	13	13	13	0.00
24/10/2024	R035 On 07-November-24	12.20	Call	Bond Future	8274	8	8	8	1,000.00
24/10/2024	R035 On 07-November-24	11.10	Call	Bond Future	2558	2	3	2	0.00
24/10/2024	R035 On 07-November-24	11.10	Put	Bond Future	36	0	0	0	11,000.00
24/10/2024	R035 On 07-November-24	13.23	Put	Bond Future	0	0	0	0	1,000.00
24/10/2024	R035 On 07-November-24	12.20	Put	Bond Future	0	0	0	0	0.00
24/10/2024	R035 On 07-November-24	12.17	Put	Bond Future	0	0	0	0	0.00
24/10/2024	R035 On 07-November-24	12.19	Put	Bond Future	0	0	0	0	0.00
24/10/2024	R035 On 07-November-24	12.18	Put	Bond Future	0	0	0	0	0.00
24/10/2024	R035 On 06-February-25			Bond Future	10.74	92.0413	92.6883	92.0413	79,685.00
24/10/2024	R035 On 06-February-25	12.41	Call	Bond Future	8746	8	9	8	0.00
24/10/2024	R035 On 06-February-25	11.30	Call	Bond Future	3669	3	4	3	0.00
24/10/2024	R035 On 06-February-25	10.65	Call	Bond Future	1371	1	1	1	0.00
24/10/2024	R035 On 06-February-25	10.34	Call	Bond Future	676	1	1	1	1,000.00
24/10/2024	R035 On 06-February-25	10.26	Call	Bond Future	544	0	1	0	100.00
24/10/2024	R035 On 06-February-25	10.26	Put	Bond Future	3308	4	3	4	0.00
24/10/2024	R035 On 06-February-25	10.65	Put	Bond Future	1903	2	2	2	1,100.00
24/10/2024	R035 On 06-February-25	10.34	Put	Bond Future	2976	3	3	3	0.00
24/10/2024	R035 On 06-February-25	11.30	Put	Bond Future	643	1	1	1	1,100.00
24/10/2024	R035 On 06-February-25	12.41	Put	Bond Future	79	0	0	0	0.00
24/10/2024	R035 On 08-May-25			Bond Future	10.84	89.4052	90.0657	89.4052	0.00
24/10/2024	R035 On 08-May-25	11.78	Call	Bond Future	5766	5	6	5	0.00
24/10/2024	R035 On 08-May-25	10.44	Call	Bond Future	1328	1	1	1	150.00
24/10/2024	R035 On 08-May-25	10.95	Call	Bond Future	2691	2	3	2	0.00
24/10/2024	R035 On 08-May-25	11.70	Call	Bond Future	5440	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
24/10/2024	R035 On 08-May-25	11.46	Call	Bond Future	4491	4	4	4	400.00
24/10/2024	R035 On 08-May-25	13.35	Call	Bond Future	12485	12	12	12	0.00
24/10/2024	R035 On 08-May-25	12.70	Call	Bond Future	9702	9	10	9	0.00
24/10/2024	R035 On 08-May-25	12.70	Put	Bond Future	283	0	0	0	400.00
24/10/2024	R035 On 08-May-25	11.46	Put	Bond Future	1193	1	1	1	0.00
24/10/2024	R035 On 08-May-25	13.35	Put	Bond Future	97	0	0	0	400.00
24/10/2024	R035 On 08-May-25	11.70	Put	Bond Future	907	1	1	1	150.00
24/10/2024	R035 On 08-May-25	10.95	Put	Bond Future	2099	2	2	2	150.00
24/10/2024	R035 On 08-May-25	10.44	Put	Bond Future	3559	4	4	4	0.00
24/10/2024	R035 On 08-May-25	11.78	Put	Bond Future	828	1	1	1	0.00
24/10/2024	R035 On 07-August-25			Bond Future	10.95	91.1735	91.8474	91.1735	0.00
24/10/2024	R035 On 07-August-25	12.65	Call	Bond Future	9147	9	9	9	0.00
24/10/2024	R035 On 07-August-25	12.65	Put	Bond Future	671	1	1	1	0.00
24/10/2024	R035 On 06-November-25			Bond Future	11.08	88.4316	89.1191	88.4316	0.00
24/10/2024	R035 On 06-November-25	11.20	Call	Bond Future	3983	4	4	4	0.00
24/10/2024	R035 On 06-November-25	11.20	Put	Bond Future	3375	4	3	4	0.00
24/10/2024	R053 On 07-November-24			Bond Future	11.36	102.8530	103.5909	102.8530	3,548.00
24/10/2024	R053 On 07-November-24	12.80	Call	Bond Future	11158	10	11	10	0.00
24/10/2024	R053 On 07-November-24	12.79	Call	Bond Future	11089	10	11	10	0.00
24/10/2024	R053 On 07-November-24	12.81	Call	Bond Future	11228	10	11	10	0.00
24/10/2024	R053 On 07-November-24	12.81	Put	Bond Future	0	0	0	0	0.00
24/10/2024	R053 On 07-November-24	12.79	Put	Bond Future	0	0	0	0	0.00
24/10/2024	R053 On 07-November-24	12.80	Put	Bond Future	0	0	0	0	0.00
24/10/2024	R053 On 06-February-25			Bond Future	11.45	104.9596	105.7132	104.9596	116.00
24/10/2024	R053 On 06-February-25	12.94	Call	Bond Future	11527	11	12	11	0.00
24/10/2024	R053 On 06-February-25	12.94	Put	Bond Future	194	0	0	0	0.00
24/10/2024	R053 On 08-May-25			Bond Future	11.55	101.2296	101.9988	101.2296	0.00
24/10/2024	R053 On 08-May-25	12.64	Call	Bond Future	9540	9	10	9	0.00
24/10/2024	R053 On 08-May-25	12.64	Put	Bond Future	1108	1	1	1	0.00
24/10/2024	R053 On 07-August-25			Bond Future	11.65	103.2305	104.0154	103.2305	0.00
24/10/2024	R053 On 07-August-25	13.17	Call	Bond Future	12503	12	13	12	0.00
24/10/2024	R053 On 07-August-25	13.17	Put	Bond Future	1322	1	1	1	0.00
24/10/2024	R053 On 06-November-25			Bond Future	11.77	99.3635	100.1641	99.3635	0.00
24/10/2024	R053 On 06-November-25	11.76	Call	Bond Future	5268	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
24/10/2024	R053 On 06-November-25	11.76	Put	Bond Future	5318	6	5	6	0.00
24/10/2024	R186 On 07-November-24			Bond Future	8.41	107.9821	108.0715	107.9821	77,579.00
24/10/2024	R186 On 07-November-24	9.14	Call	Bond Future	1407	1	1	1	0.00
24/10/2024	R186 On 07-November-24	9.15	Call	Bond Future	1426	1	1	1	0.00
24/10/2024	R186 On 07-November-24	9.13	Call	Bond Future	1388	1	1	1	0.00
24/10/2024	R186 On 07-November-24	9.13	Put	Bond Future	1	0	0	0	0.00
24/10/2024	R186 On 07-November-24	9.15	Put	Bond Future	0	0	0	0	0.00
24/10/2024	R186 On 07-November-24	9.14	Put	Bond Future	1	0	0	0	0.00
24/10/2024	R186 On 06-February-25			Bond Future	8.43	104.8821	104.9738	104.8821	128,218.00
24/10/2024	R186 On 06-February-25	9.03	Call	Bond Future	1209	1	1	1	0.00
24/10/2024	R186 On 06-February-25	9.03	Put	Bond Future	174	0	0	0	0.00
24/10/2024	R186 On 08-May-25			Bond Future	8.46	107.0191	107.1130	107.0191	0.00
24/10/2024	R186 On 08-May-25	8.47	Call	Bond Future	600	1	1	1	0.00
24/10/2024	R186 On 08-May-25	8.47	Put	Bond Future	585	1	1	1	0.00
24/10/2024	R186 On 07-August-25			Bond Future	8.55	103.8254	103.9216	103.8254	0.00
24/10/2024	R186 On 07-August-25	9.68	Call	Bond Future	1655	2	2	2	0.00
24/10/2024	R186 On 07-August-25	10.25	Call	Bond Future	2250	2	2	2	0.00
24/10/2024	R186 On 07-August-25	9.22	Call	Bond Future	1205	1	1	1	1,983.00
24/10/2024	R186 On 07-August-25	10.25	Put	Bond Future	104	0	0	0	1,983.00
24/10/2024	R186 On 07-August-25	9.22	Put	Bond Future	351	0	0	0	0.00
24/10/2024	R186 On 07-August-25	9.68	Put	Bond Future	221	0	0	0	0.00
24/10/2024	R186 On 06-November-25			Bond Future	8.71	105.8351	105.9336	105.8351	0.00
24/10/2024	R186 On 06-November-25	8.13	Call	Bond Future	296	0	0	0	0.00
24/10/2024	R186 On 06-November-25	8.13	Put	Bond Future	913	1	1	1	0.00
24/10/2024	R202 On 07-November-24			Bond Future	269.16	269.1504	269.1625	269.1504	1,687.00
24/10/2024	R202 On 06-February-25			Bond Future	269.55	269.5406	269.5542	269.5406	914.00
24/10/2024	R202 On 06-February-25	266.79	Call	Bond Future	2764	3	3	3	0.00
24/10/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
24/10/2024	R202 On 08-May-25			Bond Future	275.11	275.0981	275.1126	275.0981	269.00
24/10/2024	R202 On 08-May-25	272.31	Call	Bond Future	2803	3	3	3	0.00
24/10/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
24/10/2024	R202 On 07-August-25			Bond Future	275.34	275.3237	275.3402	275.3237	0.00
24/10/2024	R202 On 07-August-25	271.60	Call	Bond Future	3740	4	4	4	0.00
24/10/2024	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
24/10/2024	R202 On 06-November-25			Bond Future	280.74	280.7251	280.7430	280.7251	0.00
24/10/2024	R202 On 06-November-25	275.64	Call	Bond Future	5103	5	5	5	0.00
24/10/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
24/10/2024	R209 On 07-November-24			Bond Future	10.80	70.7895	71.3059	70.7895	15,057.00
24/10/2024	R209 On 07-November-24	12.22	Call	Bond Future	6774	6	7	6	0.00
24/10/2024	R209 On 07-November-24	12.21	Call	Bond Future	6729	6	7	6	0.00
24/10/2024	R209 On 07-November-24	12.23	Call	Bond Future	6819	6	7	6	0.00
24/10/2024	R209 On 07-November-24	10.55	Call	Bond Future	110	0	0	0	100.00
24/10/2024	R209 On 07-November-24	11.00	Call	Bond Future	1192	1	1	1	0.00
24/10/2024	R209 On 07-November-24	11.00	Put	Bond Future	192	0	0	0	100.00
24/10/2024	R209 On 07-November-24	10.55	Put	Bond Future	1417	2	1	2	0.00
24/10/2024	R209 On 07-November-24	12.23	Put	Bond Future	0	0	0	0	0.00
24/10/2024	R209 On 07-November-24	12.21	Put	Bond Future	0	0	0	0	0.00
24/10/2024	R209 On 07-November-24	12.22	Put	Bond Future	0	0	0	0	0.00
24/10/2024	R209 On 06-February-25			Bond Future	10.89	72.2394	72.7667	72.2394	5,848.00
24/10/2024	R209 On 06-February-25	12.44	Call	Bond Future	7354	7	7	7	0.00
24/10/2024	R209 On 06-February-25	12.44	Put	Bond Future	95	0	0	0	0.00
24/10/2024	R209 On 08-May-25			Bond Future	10.98	70.5563	71.0945	70.5563	5,227.00
24/10/2024	R209 On 08-May-25	11.89	Call	Bond Future	5064	5	5	5	0.00
24/10/2024	R209 On 08-May-25	11.89	Put	Bond Future	749	1	1	1	0.00
24/10/2024	R209 On 07-August-25			Bond Future	11.09	71.9516	72.5008	71.9516	0.00
24/10/2024	R209 On 07-August-25	12.68	Call	Bond Future	7911	7	8	7	0.00
24/10/2024	R209 On 07-August-25	12.68	Put	Bond Future	689	1	1	1	0.00
24/10/2024	R209 On 06-November-25			Bond Future	11.20	70.1920	70.7522	70.1920	0.00
24/10/2024	R209 On 06-November-25	11.27	Call	Bond Future	3492	3	3	3	0.00
24/10/2024	R209 On 06-November-25	11.27	Put	Bond Future	3169	3	3	3	0.00
24/10/2024	R210 On 07-November-24			Bond Future	241.53	241.6756	241.5279	241.6756	872.00
24/10/2024	R210 On 06-February-25			Bond Future	246.54	246.6855	246.5357	246.6855	881.00
24/10/2024	R210 On 06-February-25	239.61	Call	Bond Future	6926	7	7	7	0.00
24/10/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
24/10/2024	R210 On 08-May-25			Bond Future	248.24	248.3895	248.2374	248.3895	300.00
24/10/2024	R210 On 08-May-25	248.03	Call	Bond Future	207	0	0	0	0.00
24/10/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
24/10/2024	R210 On 07-August-25			Bond Future	253.21	253.3634	253.2095	253.3634	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
24/10/2024	R210 On 07-August-25	248.44	Call	Bond Future	4769	5	5	5	0.00
24/10/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
24/10/2024	R210 On 06-November-25			Bond Future	254.73	254.8873	254.7319	254.8873	0.00
24/10/2024	R210 On 06-November-25	252.14	Call	Bond Future	2592	3	3	3	0.00
24/10/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
24/10/2024	R213 On 07-November-24			Bond Future	9.79	88.1939	88.5176	88.1939	74,075.00
24/10/2024	R213 On 07-November-24	11.22	Call	Bond Future	5829	6	6	6	0.00
24/10/2024	R213 On 07-November-24	11.23	Call	Bond Future	5868	6	6	6	0.00
24/10/2024	R213 On 07-November-24	11.21	Call	Bond Future	5790	5	6	5	0.00
24/10/2024	R213 On 07-November-24	11.21	Put	Bond Future	0	0	0	0	0.00
24/10/2024	R213 On 07-November-24	11.23	Put	Bond Future	0	0	0	0	0.00
24/10/2024	R213 On 07-November-24	11.22	Put	Bond Future	0	0	0	0	0.00
24/10/2024	R213 On 06-February-25			Bond Future	9.87	90.0003	90.3310	90.0003	71,216.00
24/10/2024	R213 On 06-February-25	11.35	Call	Bond Future	5903	6	6	6	0.00
24/10/2024	R213 On 06-February-25	11.35	Put	Bond Future	69	0	0	0	0.00
24/10/2024	R213 On 08-May-25			Bond Future	9.95	88.2759	88.6135	88.2759	0.00
24/10/2024	R213 On 08-May-25	10.52	Call	Bond Future	3032	3	3	3	0.00
24/10/2024	R213 On 08-May-25	10.52	Put	Bond Future	808	1	1	1	0.00
24/10/2024	R213 On 07-August-25			Bond Future	10.06	90.0223	90.3671	90.0223	0.00
24/10/2024	R213 On 07-August-25	11.66	Call	Bond Future	6379	6	6	6	0.00
24/10/2024	R213 On 07-August-25	11.66	Put	Bond Future	479	1	0	1	0.00
24/10/2024	R213 On 06-November-25			Bond Future	10.19	88.2115	88.5633	88.2115	0.00
24/10/2024	R213 On 06-November-25	10.05	Call	Bond Future	2151	2	2	2	0.00
24/10/2024	R213 On 06-November-25	10.05	Put	Bond Future	2657	3	3	3	0.00
24/10/2024	R214 On 07-November-24			Bond Future	11.16	66.1909	66.6303	66.1909	6,998.00
24/10/2024	R214 On 07-November-24	12.61	Call	Bond Future	7194	7	7	7	0.00
24/10/2024	R214 On 07-November-24	12.60	Call	Bond Future	7148	7	7	7	0.00
24/10/2024	R214 On 07-November-24	12.62	Call	Bond Future	7239	7	7	7	0.00
24/10/2024	R214 On 07-November-24	12.62	Put	Bond Future	0	0	0	0	0.00
24/10/2024	R214 On 07-November-24	12.60	Put	Bond Future	0	0	0	0	0.00
24/10/2024	R214 On 07-November-24	12.61	Put	Bond Future	0	0	0	0	0.00
24/10/2024	R214 On 06-February-25			Bond Future	11.25	67.5467	67.9954	67.5467	18,617.00
24/10/2024	R214 On 06-February-25	12.71	Call	Bond Future	7272	7	7	7	0.00
24/10/2024	R214 On 06-February-25	11.75	Call	Bond Future	3270	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
24/10/2024	R214 On 06-February-25	12.25	Call	Bond Future	5309	5	5	5	554.00
24/10/2024	R214 On 06-February-25	13.63	Call	Bond Future	11082	11	11	11	0.00
24/10/2024	R214 On 06-February-25	13.63	Put	Bond Future	16	0	0	0	554.00
24/10/2024	R214 On 06-February-25	12.25	Put	Bond Future	277	0	0	0	0.00
24/10/2024	R214 On 06-February-25	11.75	Put	Bond Future	683	1	1	1	0.00
24/10/2024	R214 On 06-February-25	12.71	Put	Bond Future	117	0	0	0	0.00
24/10/2024	R214 On 08-May-25			Bond Future	11.34	65.6188	66.0768	65.6188	3,232.00
24/10/2024	R214 On 08-May-25	12.40	Call	Bond Future	5960	6	6	6	0.00
24/10/2024	R214 On 08-May-25	12.40	Put	Bond Future	698	1	1	1	0.00
24/10/2024	R214 On 07-August-25			Bond Future	11.44	66.9167	67.3840	66.9167	0.00
24/10/2024	R214 On 07-August-25	12.97	Call	Bond Future	8060	8	8	8	0.00
24/10/2024	R214 On 07-August-25	12.97	Put	Bond Future	763	1	1	1	0.00
24/10/2024	R214 On 06-November-25			Bond Future	11.55	64.9113	65.3880	64.9113	0.00
24/10/2024	R214 On 06-November-25	11.64	Call	Bond Future	3845	4	4	4	0.00
24/10/2024	R214 On 06-November-25	11.64	Put	Bond Future	3389	4	3	4	0.00
24/10/2024	R248 On 07-November-24			Bond Future	11.32	80.2140	80.7889	80.2140	215,568.00
24/10/2024	R248 On 07-November-24	12.79	Call	Bond Future	8886	8	9	8	0.00
24/10/2024	R248 On 07-November-24	12.80	Call	Bond Future	8940	8	9	8	0.00
24/10/2024	R248 On 07-November-24	12.78	Call	Bond Future	8831	8	9	8	0.00
24/10/2024	R248 On 07-November-24	12.78	Put	Bond Future	0	0	0	0	0.00
24/10/2024	R248 On 07-November-24	12.80	Put	Bond Future	0	0	0	0	0.00
24/10/2024	R248 On 07-November-24	12.79	Put	Bond Future	0	0	0	0	0.00
24/10/2024	R248 On 06-February-25			Bond Future	11.41	81.8570	82.4439	81.8570	269,190.00
24/10/2024	R248 On 06-February-25	12.71	Call	Bond Future	8025	7	8	7	0.00
24/10/2024	R248 On 06-February-25	10.30	Call	Bond Future	67	0	0	0	660.00
24/10/2024	R248 On 06-February-25	11.00	Call	Bond Future	771	1	1	1	660.00
24/10/2024	R248 On 06-February-25	11.70	Call	Bond Future	3062	3	3	3	0.00
24/10/2024	R248 On 06-February-25	11.70	Put	Bond Future	1192	1	1	1	660.00
24/10/2024	R248 On 06-February-25	11.00	Put	Bond Future	3560	4	4	4	0.00
24/10/2024	R248 On 06-February-25	10.30	Put	Bond Future	8016	9	8	9	0.00
24/10/2024	R248 On 06-February-25	12.71	Put	Bond Future	198	0	0	0	0.00
24/10/2024	R248 On 08-May-25			Bond Future	11.50	79.0768	79.6760	79.0768	14,660.00
24/10/2024	R248 On 08-May-25	12.60	Call	Bond Future	7448	7	7	7	0.00
24/10/2024	R248 On 08-May-25	12.60	Put	Bond Future	828	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
24/10/2024	R248 On 07-August-25			Bond Future	11.60	80.6406	81.2520	80.6406	0.00
24/10/2024	R248 On 07-August-25	13.21	Call	Bond Future	10162	10	10	10	0.00
24/10/2024	R248 On 07-August-25	13.21	Put	Bond Future	944	1	1	1	0.00
24/10/2024	R248 On 06-November-25			Bond Future	11.72	77.7577	78.3814	77.7577	0.00
24/10/2024	R248 On 06-November-25	11.74	Call	Bond Future	4342	4	4	4	0.00
24/10/2024	R248 On 06-November-25	11.74	Put	Bond Future	4203	5	4	5	0.00
24/10/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/10/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/10/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/10/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00