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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/02/2024 TO: 02/02/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/02/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/02/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/02/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/02/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/02/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/02/2024	2025 On 01-February-24			Bond Future	175.85	175.8500	175.8500	175.8500	0.00
02/02/2024	2025 On 02-May-24			Bond Future	179.82	179.8359	179.8155	179.8359	9,015.00
02/02/2024	2025 On 01-August-24			Bond Future	181.97	181.9941	181.9730	181.9941	0.00
02/02/2024	2025 On 07-November-24			Bond Future	186.24	186.2654	186.2410	186.2654	75.00
02/02/2024	2029 On 01-February-24			Bond Future	127.72	127.7200	127.7200	127.7200	0.00
02/02/2024	2029 On 02-May-24			Bond Future	130.28	130.3070	130.2847	130.3070	7,165.00
02/02/2024	2029 On 01-August-24			Bond Future	133.18	133.1988	133.1759	133.1988	728.00
02/02/2024	2029 On 07-November-24			Bond Future	134.90	134.9265	134.9009	134.9265	66.00
02/02/2024	2029 On 06-February-25			Bond Future	137.83	137.8525	137.8325	137.8525	0.00
02/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	5432	5	5	5	0.00
02/02/2024	2029 On 06-February-25	132.40	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
02/02/2024	2029 On 02-May-25			Bond Future	139.08	139.0757	139.0757	139.0757	0.00
02/02/2024	2029 On 02-May-25	137.85	Call	Bond Future	1226	1	1	1	0.00
02/02/2024	2029 On 02-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
02/02/2024	2030 On 01-February-24			Bond Future	11.36	85.8209	85.8209	85.8209	0.00
02/02/2024	2030 On 02-May-24			Bond Future	9.81	94.5673	94.3081	94.5673	132,425.00
02/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	1287	1	1	1	0.00
02/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	1265	1	1	1	0.00
02/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	1309	1	1	1	0.00
02/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	963	1	1	1	1,000.00
02/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	2138	2	2	2	1,000.00
02/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	8242	9	8	9	0.00
02/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	9819	10	10	10	0.00
02/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	4237	4	4	4	1,080.00
02/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	5287	6	5	6	500.00
02/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	12502	13	13	13	0.00
02/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	3558	4	4	4	500.00
02/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	113	0	0	0	0.00
02/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
02/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	1584	1	2	1	0.00
02/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	2	0	0	0	1,080.00
02/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	216	0	0	0	0.00
02/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	10	0	0	0	1,000.00
02/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	722	1	1	1	0.00
02/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	317	0	0	0	0.00
02/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	1231	1	1	1	0.00
02/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	1269	1	1	1	0.00
02/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	1250	1	1	1	0.00
02/02/2024	2030 On 01-August-24			Bond Future	9.86	92.6376	92.3727	92.6376	0.00
02/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	3042	3	3	3	0.00
02/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	3014	3	3	3	0.00
02/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	3068	3	3	3	0.00
02/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	1020	1	1	1	0.00
02/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	1042	1	1	1	0.00
02/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	1031	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
02/02/2024	2030 On 07-November-24			Bond Future	9.93	94.7868	94.5142	94.7868	1,652.00
02/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	4184	4	4	4	0.00
02/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	4211	4	4	4	0.00
02/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	4157	4	4	4	0.00
02/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	1147	1	1	1	0.00
02/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	1128	1	1	1	0.00
02/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	1137	1	1	1	0.00
02/02/2024	2030 On 06-February-25			Bond Future	10.00	92.8094	92.5354	92.8094	0.00
02/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	4012	4	4	4	0.00
02/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	1583	1	2	1	0.00
02/02/2024	2030 On 02-May-25			Bond Future	10.11	94.3026	94.3026	94.3026	0.00
02/02/2024	2030 On 02-May-25	9.93	Call	Bond Future	2303	2	2	2	0.00
02/02/2024	2030 On 02-May-25	9.93	Put	Bond Future	2945	3	3	3	0.00
02/02/2024	2032 On 01-February-24			Bond Future	11.84	84.4396	84.4396	84.4396	0.00
02/02/2024	2032 On 02-May-24			Bond Future	10.70	88.3081	87.9587	88.3081	146,408.00
02/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	1133	1	1	1	0.00
02/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	1154	1	1	1	0.00
02/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	1111	1	1	1	0.00
02/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	1919	2	2	2	1,000.00
02/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	9788	10	10	10	0.00
02/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	2635	3	3	3	500.00
02/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	10914	11	11	11	0.00
02/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	768	1	1	1	1,000.00
02/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	1221	1	1	1	500.00
02/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	3549	4	4	4	1,550.00
02/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	11590	12	12	12	0.00
02/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	1361	2	1	2	1,550.00
02/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	5332	6	5	6	0.00
02/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	3045	3	3	3	0.00
02/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	1176	1	1	1	500.00
02/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	654	1	1	1	500.00
02/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	1815	2	2	2	0.00
02/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	222	0	0	0	500.00
02/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	7	0	0	0	1,550.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	513	0	1	0	0.00
02/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	1613	1	2	1	0.00
02/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	802	1	1	1	0.00
02/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	1167	1	1	1	0.00
02/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	11	0	0	0	500.00
02/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	25	0	0	0	1,000.00
02/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	1763	2	2	2	0.00
02/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	2431	2	2	2	0.00
02/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	1895	2	2	2	0.00
02/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	1841	2	2	2	0.00
02/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	1868	2	2	2	0.00
02/02/2024	2032 On 01-August-24			Bond Future	10.78	90.2464	89.8893	90.2464	0.00
02/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	3122	3	3	3	0.00
02/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	3152	3	3	3	0.00
02/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	3092	3	3	3	0.00
02/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	1487	1	1	1	0.00
02/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	1456	1	1	1	0.00
02/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	1471	1	1	1	0.00
02/02/2024	2032 On 07-November-24			Bond Future	10.89	88.1736	87.8069	88.1736	1,525.00
02/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	4344	5	4	5	0.00
02/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	4314	5	4	5	0.00
02/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	4374	5	4	5	0.00
02/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	10689	11	11	11	0.00
02/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	4837	5	5	5	1,615.00
02/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	307	0	0	0	1,615.00
02/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	1494	1	1	1	0.00
02/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	1684	2	2	2	0.00
02/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	1711	2	2	2	0.00
02/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	1697	2	2	2	0.00
02/02/2024	2032 On 06-February-25			Bond Future	10.99	90.0634	89.6929	90.0634	0.00
02/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	4971	5	5	5	0.00
02/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	1826	1	2	1	0.00
02/02/2024	2032 On 02-May-25			Bond Future	11.12	87.2473	87.2473	87.2473	0.00
02/02/2024	2032 On 02-May-25	10.91	Call	Bond Future	2807	3	3	3	0.00
02/02/2024	2032 On 02-May-25	10.91	Put	Bond Future	3711	4	4	4	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
02/02/2024	2033 On 01-February-24			Bond Future	121.47	121.4700	121.4700	121.4700	0.00
02/02/2024	2033 On 02-May-24			Bond Future	123.36	123.6327	123.3638	123.6327	2,042.00
02/02/2024	2033 On 01-August-24			Bond Future	126.10	126.3765	126.1015	126.3765	5,737.00
02/02/2024	2033 On 07-November-24			Bond Future	127.56	127.8475	127.5640	127.8475	0.00
02/02/2024	2033 On 06-February-25			Bond Future	130.34	130.6202	130.3363	130.6202	0.00
02/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	5396	6	5	6	0.00
02/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
02/02/2024	2033 On 02-May-25			Bond Future	131.33	131.3339	131.3339	131.3339	0.00
02/02/2024	2033 On 02-May-25	130.62	Call	Bond Future	714	1	1	1	0.00
02/02/2024	2033 On 02-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
02/02/2024	2037 On 01-February-24			Bond Future	12.32	75.6960	75.6960	75.6960	0.00
02/02/2024	2037 On 02-May-24			Bond Future	11.95	80.2520	79.9763	80.2520	83,757.00
02/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	696	1	1	1	0.00
02/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	680	1	1	1	0.00
02/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	713	1	1	1	0.00
02/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	3450	3	3	3	0.00
02/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	3530	3	4	3	0.00
02/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	3490	3	3	3	0.00
02/02/2024	2037 On 01-August-24			Bond Future	12.06	77.7577	77.4759	77.7577	72,241.00
02/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	2720	3	3	3	0.00
02/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	2691	3	3	3	0.00
02/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	2750	3	3	3	1,383.00
02/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	6459	7	6	7	0.00
02/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	8986	9	9	9	0.00
02/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	409	0	0	0	1,383.00
02/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	873	1	1	1	1,383.00
02/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	2468	2	2	2	0.00
02/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	2515	2	3	2	0.00
02/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	2491	2	2	2	0.00
02/02/2024	2037 On 07-November-24			Bond Future	12.18	79.5610	79.2714	79.5610	9,175.00
02/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	4482	5	4	5	0.00
02/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	4514	5	5	5	0.00
02/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	4450	5	4	5	0.00
02/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	2472	2	2	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
02/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	2436	2	2	2	0.00
02/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	2454	2	2	2	0.00
02/02/2024	2037 On 06-February-25			Bond Future	12.31	77.0057	76.7136	77.0057	0.00
02/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	5037	5	5	5	0.00
02/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	2784	3	3	3	0.00
02/02/2024	2037 On 02-May-25			Bond Future	12.45	78.1763	78.1763	78.1763	0.00
02/02/2024	2037 On 02-May-25	12.25	Call	Bond Future	3556	4	4	4	0.00
02/02/2024	2037 On 02-May-25	12.25	Put	Bond Future	4575	5	5	5	0.00
02/02/2024	2038 On 01-February-24			Bond Future	135.27	135.2700	135.2700	135.2700	0.00
02/02/2024	2038 On 02-May-24			Bond Future	134.65	134.6734	134.6527	134.6734	5,213.00
02/02/2024	2038 On 01-August-24			Bond Future	135.58	135.6001	135.5788	135.6001	0.00
02/02/2024	2038 On 07-November-24			Bond Future	138.76	138.7821	138.7581	138.7821	0.00
02/02/2024	2038 On 06-February-25			Bond Future	139.66	139.6768	139.6581	139.6768	0.00
02/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	4428	4	4	4	0.00
02/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
02/02/2024	2038 On 02-May-25			Bond Future	142.36	142.3623	142.3623	142.3623	0.00
02/02/2024	2038 On 02-May-25	139.68	Call	Bond Future	2682	3	3	3	0.00
02/02/2024	2038 On 02-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
02/02/2024	2040 On 01-February-24			Bond Future	12.34	77.0700	77.0700	77.0700	0.00
02/02/2024	2040 On 02-May-24			Bond Future	12.31	79.9188	79.5719	79.9188	136,340.00
02/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	436	1	0	1	0.00
02/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	449	1	0	1	0.00
02/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	424	1	0	1	0.00
02/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	4607	4	5	4	0.00
02/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	4510	4	5	4	0.00
02/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	4558	4	5	4	0.00
02/02/2024	2040 On 01-August-24			Bond Future	12.43	77.1669	76.8122	77.1669	2,992.00
02/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	2513	3	3	3	0.00
02/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	2542	3	3	3	0.00
02/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	2484	3	2	3	0.00
02/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	3099	3	3	3	0.00
02/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	3044	3	3	3	0.00
02/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	3072	3	3	3	0.00
02/02/2024	2040 On 07-November-24			Bond Future	12.56	78.9563	78.5922	78.9563	8,677.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	4353	5	4	5	0.00
02/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	4321	5	4	5	0.00
02/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	4386	5	4	5	0.00
02/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	2792	3	3	3	0.00
02/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	2832	3	3	3	0.00
02/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	2812	3	3	3	0.00
02/02/2024	2040 On 06-February-25			Bond Future	12.70	76.1372	75.7690	76.1372	0.00
02/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	4776	5	5	5	0.00
02/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	3432	3	3	3	0.00
02/02/2024	2040 On 02-May-25			Bond Future	12.84	77.2129	77.2129	77.2129	0.00
02/02/2024	2040 On 02-May-25	12.63	Call	Bond Future	3749	4	4	4	0.00
02/02/2024	2040 On 02-May-25	12.63	Put	Bond Future	4876	5	5	5	0.00
02/02/2024	2044 On 01-February-24			Bond Future	12.28	74.0504	74.0504	74.0504	0.00
02/02/2024	2044 On 02-May-24			Bond Future	12.43	75.8740	75.4378	75.8740	81,657.00
02/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	387	0	0	0	0.00
02/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	376	0	0	0	0.00
02/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	398	0	0	0	0.00
02/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	4908	5	5	5	0.00
02/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	5011	5	5	5	0.00
02/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	4959	5	5	5	0.00
02/02/2024	2044 On 01-August-24			Bond Future	12.55	73.1584	72.7126	73.1584	26,240.00
02/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	2079	2	2	2	0.00
02/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	2053	2	2	2	0.00
02/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	2105	2	2	2	0.00
02/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	3490	3	3	3	0.00
02/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	3552	3	4	3	0.00
02/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	3521	3	4	3	0.00
02/02/2024	2044 On 07-November-24			Bond Future	12.67	74.8548	74.3975	74.8548	0.00
02/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	4281	5	4	5	0.00
02/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	4313	5	4	5	0.00
02/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	4249	5	4	5	0.00
02/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	3031	3	3	3	0.00
02/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	2989	3	3	3	0.00
02/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	3010	3	3	3	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
02/02/2024	2044 On 06-February-25			Bond Future	12.80	72.0731	71.6094	72.0731	0.00
02/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	4678	5	5	5	0.00
02/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	3527	3	4	3	0.00
02/02/2024	2044 On 02-May-25			Bond Future	12.94	72.9738	72.9738	72.9738	0.00
02/02/2024	2044 On 02-May-25	12.72	Call	Bond Future	3828	4	4	4	0.00
02/02/2024	2044 On 02-May-25	12.72	Put	Bond Future	5027	5	5	5	0.00
02/02/2024	2046 On 01-February-24			Bond Future	121.73	121.7300	121.7300	121.7300	0.00
02/02/2024	2046 On 02-May-24			Bond Future	116.11	116.2159	116.1077	116.2159	16,158.00
02/02/2024	2046 On 01-August-24			Bond Future	118.68	118.7948	118.6841	118.7948	0.00
02/02/2024	2046 On 07-November-24			Bond Future	119.27	119.3848	119.2696	119.3848	0.00
02/02/2024	2046 On 06-February-25			Bond Future	121.86	121.9729	121.8605	121.9729	0.00
02/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	7851	8	8	8	0.00
02/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
02/02/2024	2046 On 02-May-25			Bond Future	121.98	121.9764	121.9764	121.9764	0.00
02/02/2024	2046 On 02-May-25	121.97	Call	Bond Future	6	0	0	0	0.00
02/02/2024	2046 On 02-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
02/02/2024	2050 On 01-February-24			Bond Future	124.57	124.5700	124.5700	124.5700	0.00
02/02/2024	2050 On 02-May-24			Bond Future	117.38	117.8016	117.3820	117.8016	14,107.00
02/02/2024	2050 On 01-August-24			Bond Future	117.69	118.1192	117.6900	118.1192	0.00
02/02/2024	2050 On 07-November-24			Bond Future	120.45	120.8908	120.4497	120.8908	0.00
02/02/2024	2050 On 06-February-25			Bond Future	120.71	121.1552	120.7094	121.1552	0.00
02/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	5109	6	5	6	0.00
02/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
02/02/2024	2050 On 02-May-25			Bond Future	123.05	123.0463	123.0463	123.0463	0.00
02/02/2024	2050 On 02-May-25	121.16	Call	Bond Future	1886	2	2	2	0.00
02/02/2024	2050 On 02-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
02/02/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/02/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/02/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/02/2024	AL37 On 01-February-24			Index Future	946.28	946.2820	946.2820	946.2820	0.00
02/02/2024	AL37 On 02-May-24			Index Future	965.84	968.4900	965.8360	968.4900	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
02/02/2024	AL37 On 01-August-24			Index Future	987.04	989.7530	987.0400	989.7530	0.00
02/02/2024	AL37 On 07-November-24			Index Future	1009.96	1012.7450	1009.9550	1012.7450	0.00
02/02/2024	AL37 On 06-February-25			Index Future	1031.69	1034.4980	1031.6930	1034.4980	0.00
02/02/2024	AL37 On 02-May-25			Index Future	1051.51	1051.5080	1051.5080	1051.5080	0.00
02/02/2024	AL7T On 01-February-24			Index Future	1096.36	1096.3570	1096.3570	1096.3570	0.00
02/02/2024	AL7T On 02-May-24			Index Future	1118.94	1123.0480	1118.9420	1123.0480	0.00
02/02/2024	AL7T On 01-August-24			Index Future	1143.51	1147.7040	1143.5070	1147.7040	0.00
02/02/2024	AL7T On 07-November-24			Index Future	1170.05	1174.3660	1170.0540	1174.3660	0.00
02/02/2024	AL7T On 06-February-25			Index Future	1195.24	1199.5910	1195.2380	1199.5910	0.00
02/02/2024	AL7T On 02-May-25			Index Future	1218.20	1218.1950	1218.1950	1218.1950	0.00
02/02/2024	ALBI On 01-February-24			Index Future	948.62	948.6240	948.6240	948.6240	0.00
02/02/2024	ALBI On 02-May-24			Index Future	967.91	971.5710	967.9100	971.5710	94.00
02/02/2024	ALBI On 01-August-24			Index Future	989.16	992.9010	989.1600	992.9010	0.00
02/02/2024	ALBI On 07-November-24			Index Future	1012.12	1015.9670	1012.1240	1015.9670	0.00
02/02/2024	ALBI On 06-February-25			Index Future	1033.91	1037.7890	1033.9090	1037.7890	0.00
02/02/2024	ALBI On 02-May-25			Index Future	1053.77	1053.7670	1053.7670	1053.7670	0.00
02/02/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/02/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/02/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/02/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/02/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/02/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/02/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
02/02/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/02/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/02/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/02/2024	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
02/02/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/02/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/02/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
02/02/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/02/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/02/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/02/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/02/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/02/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
02/02/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/02/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/02/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/02/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/02/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/02/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/02/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/02/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/02/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/02/2024	ES33 On 01-February-24			Bond Future	13.31	71.9579	71.9579	71.9579	0.00
02/02/2024	ES33 On 02-May-24			Bond Future	12.34	74.9304	74.6103	74.9304	0.00
02/02/2024	ES33 On 01-August-24			Bond Future	12.48	76.5931	76.2658	76.5931	0.00
02/02/2024	ES33 On 07-November-24			Bond Future	12.65	74.5868	74.2508	74.5868	0.00
02/02/2024	ES33 On 06-February-25			Bond Future	12.82	76.2016	75.8618	76.2016	0.00
02/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	2130	2	2	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
02/02/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
02/02/2024	ES33 On 02-May-25			Bond Future	13.00	73.5295	73.5295	73.5295	0.00
02/02/2024	ES33 On 02-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
02/02/2024	ES33 On 02-May-25	12.73	Put	Bond Future	1092	1	1	1	0.00
02/02/2024	ES42 On 01-February-24			Bond Future	13.40	69.2579	69.2579	69.2579	0.00
02/02/2024	ES42 On 02-May-24			Bond Future	12.88	70.1686	69.8499	70.1686	0.00
02/02/2024	ES42 On 01-August-24			Bond Future	13.01	71.7251	71.3994	71.7251	0.00
02/02/2024	ES42 On 07-November-24			Bond Future	13.16	69.1386	68.8042	69.1386	0.00
02/02/2024	ES42 On 06-February-25			Bond Future	13.31	70.6336	70.2952	70.6336	0.00
02/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1902	2	2	2	0.00
02/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
02/02/2024	ES42 On 02-May-25			Bond Future	13.48	67.3894	67.3894	67.3894	0.00
02/02/2024	ES42 On 02-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
02/02/2024	ES42 On 02-May-25	13.25	Put	Bond Future	1097	1	1	1	0.00
02/02/2024	GOVI On 01-February-24			GOVI	935.02	935.0220	935.0220	935.0220	0.00
02/02/2024	GOVI On 02-May-24			GOVI	954.04	957.6560	954.0350	957.6560	723.00
02/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	30650	7	3	7	0.00
02/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	30550	7	3	7	0.00
02/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	30450	7	3	7	0.00
02/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	0	0	0	0	0.00
02/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	0	0	0	0	0.00
02/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	0	0	0	0	0.00
02/02/2024	GOVI On 01-August-24			GOVI	974.98	978.6810	974.9800	978.6810	0.00
02/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	316100	35	32	35	0.00
02/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	316000	35	32	35	0.00
02/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	315900	35	32	35	0.00
02/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
02/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
02/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
02/02/2024	GOVI On 07-November-24			GOVI	997.62	1001.4170	997.6150	1001.4170	0.00
02/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	488350	53	49	53	0.00
02/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	488250	53	49	53	0.00
02/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	488150	53	49	53	0.00
02/02/2024	GOVI On 07-November-24	948.80	Put	GOVI	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
02/02/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
02/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
02/02/2024	GOVI On 06-February-25			GOVI	1019.09	1022.9260	1019.0870	1022.9260	0.00
02/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	470870	51	47	51	0.00
02/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
02/02/2024	GOVI On 02-May-25			GOVI	1038.66	1038.6600	1038.6600	1038.6600	0.00
02/02/2024	GOVI On 02-May-25	1,022.00	Call	GOVI	166600	17	17	17	0.00
02/02/2024	GOVI On 02-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
02/02/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/02/2024	IGOV On 01-February-24			Index Future	346.35	346.3510	346.3510	346.3510	0.00
02/02/2024	IGOV On 02-May-24			Index Future	353.66	354.0100	353.6590	354.0100	590.00
02/02/2024	IGOV On 01-August-24			Index Future	361.51	361.8660	361.5080	361.8660	0.00
02/02/2024	IGOV On 07-November-24			Index Future	369.99	370.3620	369.9890	370.3620	0.00
02/02/2024	IGOV On 06-February-25			Index Future	378.03	378.3970	378.0330	378.3970	0.00
02/02/2024	IGOV On 02-May-25			Index Future	385.37	385.3680	385.3680	385.3680	0.00
02/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
02/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
02/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
02/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
02/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
02/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
02/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
02/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
02/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
02/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
02/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
02/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/02/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
02/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.35	91.6520	91.6530	91.6520	0.00
02/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.35	91.6600	91.6480	91.6600	0.00
02/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.27	91.7300	91.7300	91.7300	0.00
02/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.23	91.7600	91.7720	91.7600	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
02/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.10	91.8520	91.9000	91.8520	0.00
02/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.10	91.8500	91.9000	91.8500	0.00
02/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.90	92.0610	92.0960	92.0610	0.00
02/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.61	92.4120	92.3930	92.4120	0.00
02/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.56	92.4600	92.4440	92.4600	0.00
02/02/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.38	92.6500	92.6180	92.6500	0.00
02/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.41	92.6100	92.5900	92.6100	0.00
02/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.47	92.5500	92.5320	92.5500	0.00
02/02/2024	R035 On 01-February-24			Bond Future	12.19	84.0359	84.0359	84.0359	0.00
02/02/2024	R035 On 02-May-24			Bond Future	11.50	85.9315	85.5980	85.9315	163,560.00
02/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	943	1	1	1	0.00
02/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	964	1	1	1	0.00
02/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	922	1	1	1	0.00
02/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	2637	3	3	3	0.00
02/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	2567	2	3	2	0.00
02/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	2602	2	3	2	0.00
02/02/2024	R035 On 01-August-24			Bond Future	11.60	87.8179	87.4770	87.8179	0.00
02/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	3103	3	3	3	0.00
02/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	3135	3	3	3	0.00
02/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	3071	3	3	3	0.00
02/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2061	2	2	2	0.00
02/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	2021	2	2	2	0.00
02/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2041	2	2	2	0.00
02/02/2024	R035 On 07-November-24			Bond Future	11.72	85.3407	84.9907	85.3407	19,854.00
02/02/2024	R035 On 07-November-24	12.18	Call	Bond Future	4494	5	4	5	0.00
02/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	4462	5	4	5	0.00
02/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	4528	5	5	5	0.00
02/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2141	2	2	2	0.00
02/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2174	2	2	2	0.00
02/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2157	2	2	2	0.00
02/02/2024	R035 On 06-February-25			Bond Future	11.85	87.1703	86.8167	87.1703	0.00
02/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	5293	5	5	5	0.00
02/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	2497	2	2	2	0.00
02/02/2024	R035 On 02-May-25			Bond Future	11.98	83.9675	83.9675	83.9675	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
02/02/2024	R035 On 02-May-25	11.78	Call	Bond Future	3358	3	3	3	0.00
02/02/2024	R035 On 02-May-25	11.78	Put	Bond Future	4359	4	4	4	0.00
02/02/2024	R053 On 01-February-24			Bond Future	12.93	94.2283	94.2283	94.2283	0.00
02/02/2024	R053 On 02-May-24			Bond Future	12.35	95.9618	95.4646	95.9618	5,189.00
02/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	5793	6	6	6	0.00
02/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	5686	6	6	6	0.00
02/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	5739	6	6	6	0.00
02/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	919	1	1	1	0.00
02/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	933	1	1	1	0.00
02/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	905	1	1	1	0.00
02/02/2024	R053 On 01-August-24			Bond Future	12.46	98.0680	97.5599	98.0680	0.00
02/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	6607	7	7	7	0.00
02/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	6655	7	7	7	0.00
02/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	6558	7	7	7	0.00
02/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	1862	2	2	2	0.00
02/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	1827	2	2	2	0.00
02/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	1844	2	2	2	0.00
02/02/2024	R053 On 07-November-24			Bond Future	12.59	94.4712	93.9499	94.4712	0.00
02/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	5393	6	5	6	0.00
02/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	5435	6	5	6	0.00
02/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	5352	6	5	6	0.00
02/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	3904	4	4	4	0.00
02/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	3848	4	4	4	0.00
02/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	3876	4	4	4	0.00
02/02/2024	R053 On 06-February-25			Bond Future	12.71	96.4946	95.9665	96.4946	0.00
02/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	6087	7	6	7	0.00
02/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	4501	4	5	4	0.00
02/02/2024	R053 On 02-May-25			Bond Future	12.85	91.9362	91.9362	91.9362	0.00
02/02/2024	R053 On 02-May-25	12.64	Call	Bond Future	4989	5	5	5	0.00
02/02/2024	R053 On 02-May-25	12.64	Put	Bond Future	6433	6	6	6	0.00
02/02/2024	R186 On 01-February-24			Bond Future	9.51	103.7629	103.7629	103.7629	0.00
02/02/2024	R186 On 02-May-24			Bond Future	8.66	108.3755	108.1630	108.3755	92,737.00
02/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	98	0	0	0	0.00
02/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	95	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
02/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	102	0	0	0	0.00
02/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	2566	3	3	3	2,030.00
02/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	4025	4	4	4	0.00
02/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	21	0	0	0	2,030.00
02/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	84	0	0	0	0.00
02/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	1666	1	2	1	0.00
02/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	1707	2	2	2	0.00
02/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	1686	1	2	1	0.00
02/02/2024	R186 On 01-August-24			Bond Future	8.63	105.4461	105.2289	105.4461	0.00
02/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	941	1	1	1	0.00
02/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	928	1	1	1	0.00
02/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	953	1	1	1	0.00
02/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	811	1	1	1	0.00
02/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	828	1	1	1	0.00
02/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	819	1	1	1	0.00
02/02/2024	R186 On 07-November-24			Bond Future	8.62	107.8928	107.6689	107.8928	44,477.00
02/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1693	2	2	2	0.00
02/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1680	2	2	2	0.00
02/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1707	2	2	2	0.00
02/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	684	1	1	1	0.00
02/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	695	1	1	1	0.00
02/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	689	1	1	1	0.00
02/02/2024	R186 On 06-February-25			Bond Future	8.61	104.8904	104.6667	104.8904	0.00
02/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	1532	2	2	2	0.00
02/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	805	1	1	1	0.00
02/02/2024	R186 On 02-May-25			Bond Future	8.66	106.6657	106.6657	106.6657	0.00
02/02/2024	R186 On 02-May-25	8.47	Call	Bond Future	881	1	1	1	0.00
02/02/2024	R186 On 02-May-25	8.47	Put	Bond Future	1167	1	1	1	0.00
02/02/2024	R202 On 01-February-24			Bond Future	261.65	261.6500	261.6500	261.6500	0.00
02/02/2024	R202 On 02-May-24			Bond Future	264.68	264.6143	264.6796	264.6143	4,858.00
02/02/2024	R202 On 01-August-24			Bond Future	265.48	265.4086	265.4750	265.4086	0.00
02/02/2024	R202 On 07-November-24			Bond Future	271.70	271.6370	271.7008	271.6370	6.00
02/02/2024	R202 On 06-February-25			Bond Future	272.39	272.3143	272.3908	272.3143	0.00
02/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	5601	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
02/02/2024	R202 On 02-May-25			Bond Future	277.67	277.6653	277.6653	277.6653	0.00
02/02/2024	R202 On 02-May-25	272.31	Call	Bond Future	5355	5	5	5	0.00
02/02/2024	R202 On 02-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
02/02/2024	R209 On 01-February-24			Bond Future	12.13	65.3030	65.3030	65.3030	0.00
02/02/2024	R209 On 02-May-24			Bond Future	11.66	66.6325	66.2896	66.6325	13,247.00
02/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	576	1	1	1	0.00
02/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	591	1	1	1	0.00
02/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	562	1	1	1	0.00
02/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	2929	3	3	3	0.00
02/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	2858	3	3	3	0.00
02/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	2893	3	3	3	0.00
02/02/2024	R209 On 01-August-24			Bond Future	11.75	68.0951	67.7446	68.0951	1,690.00
02/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	2278	3	2	3	0.00
02/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	2304	3	2	3	0.00
02/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	2252	3	2	3	0.00
02/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2103	2	2	2	0.00
02/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	2061	2	2	2	0.00
02/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2082	2	2	2	0.00
02/02/2024	R209 On 07-November-24			Bond Future	11.86	66.5184	66.1588	66.5184	5,237.00
02/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	3732	4	4	4	0.00
02/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	3761	4	4	4	0.00
02/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	3704	4	4	4	0.00
02/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2122	2	2	2	0.00
02/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2089	2	2	2	0.00
02/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2105	2	2	2	0.00
02/02/2024	R209 On 06-February-25			Bond Future	11.97	67.9441	67.5798	67.9441	0.00
02/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	4400	5	4	5	0.00
02/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2328	2	2	2	0.00
02/02/2024	R209 On 02-May-25			Bond Future	12.10	65.7200	65.7200	65.7200	0.00
02/02/2024	R209 On 02-May-25	11.89	Call	Bond Future	3023	3	3	3	0.00
02/02/2024	R209 On 02-May-25	11.89	Put	Bond Future	3957	4	4	4	0.00
02/02/2024	R210 On 01-February-24			Bond Future	240.25	240.2500	240.2500	240.2500	0.00
02/02/2024	R210 On 02-May-24			Bond Future	235.46	235.2300	235.4637	235.2300	198.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2024	R210 On 01-August-24			Bond Future	240.69	240.4501	240.6890	240.4501	300.00
02/02/2024	R210 On 07-November-24			Bond Future	243.00	242.7619	243.0022	242.7619	60.00
02/02/2024	R210 On 06-February-25			Bond Future	248.28	248.0256	248.2823	248.0256	0.00
02/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	8672	8	9	8	0.00
02/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
02/02/2024	R210 On 02-May-25			Bond Future	249.69	249.6907	249.6907	249.6907	0.00
02/02/2024	R210 On 02-May-25	248.03	Call	Bond Future	1661	2	2	2	0.00
02/02/2024	R210 On 02-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
02/02/2024	R213 On 01-February-24			Bond Future	11.71	80.8513	80.8513	80.8513	0.00
02/02/2024	R213 On 02-May-24			Bond Future	10.34	85.5128	85.2208	85.5128	26,520.00
02/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	1237	1	1	1	0.00
02/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	1215	1	1	1	0.00
02/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	1258	1	1	1	0.00
02/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	1445	1	1	1	0.00
02/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	1488	1	1	1	0.00
02/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	1467	1	1	1	0.00
02/02/2024	R213 On 01-August-24			Bond Future	10.41	87.3900	87.0916	87.3900	0.00
02/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	3117	3	3	3	0.00
02/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	3089	3	3	3	0.00
02/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	3145	3	3	3	0.00
02/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1192	1	1	1	0.00
02/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1217	1	1	1	0.00
02/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1205	1	1	1	0.00
02/02/2024	R213 On 07-November-24			Bond Future	10.50	85.8573	85.5507	85.8573	16,163.00
02/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	4219	4	4	4	0.00
02/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	4191	4	4	4	0.00
02/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	4248	4	4	4	0.00
02/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1346	1	1	1	0.00
02/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1368	1	1	1	0.00
02/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1357	1	1	1	0.00
02/02/2024	R213 On 06-February-25			Bond Future	10.60	87.6987	87.3895	87.6987	0.00
02/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	4582	5	5	5	0.00
02/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	1689	1	2	1	0.00
02/02/2024	R213 On 02-May-25			Bond Future	10.71	85.5055	85.5055	85.5055	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
02/02/2024	R213 On 02-May-25	10.52	Call	Bond Future	2545	3	3	3	0.00
02/02/2024	R213 On 02-May-25	10.52	Put	Bond Future	3285	3	3	3	0.00
02/02/2024	R214 On 01-February-24			Bond Future	12.15	62.5587	62.5587	62.5587	0.00
02/02/2024	R214 On 02-May-24			Bond Future	12.13	61.4663	61.1703	61.4663	20,992.00
02/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	360	0	0	0	0.00
02/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	370	0	0	0	0.00
02/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	350	0	0	0	0.00
02/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	6322	7	6	7	0.00
02/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	3901	4	4	4	0.00
02/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	1529	2	2	2	10,000.00
02/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	1580	2	2	2	5,610.00
02/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	1546	1	2	1	0.00
02/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	502	0	1	0	15,610.00
02/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	1591	2	2	2	0.00
02/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	171	0	0	0	15,610.00
02/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	3736	4	4	4	0.00
02/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	3652	3	4	3	0.00
02/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	3694	4	4	4	0.00
02/02/2024	R214 On 01-August-24			Bond Future	12.23	62.8156	62.5131	62.8156	0.00
02/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	2078	2	2	2	0.00
02/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	2103	2	2	2	0.00
02/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	2053	2	2	2	0.00
02/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	2377	2	2	2	0.00
02/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	2331	2	2	2	0.00
02/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	2354	2	2	2	0.00
02/02/2024	R214 On 07-November-24			Bond Future	12.35	60.9665	60.6561	60.9665	0.00
02/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	3550	4	4	4	0.00
02/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	3578	4	4	4	0.00
02/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	3522	4	4	4	0.00
02/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2348	2	2	2	0.00
02/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2313	2	2	2	0.00
02/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2330	2	2	2	0.00
02/02/2024	R214 On 06-February-25			Bond Future	12.46	62.2735	61.9592	62.2735	0.00
02/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	3897	4	4	4	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
02/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	2779	3	3	3	0.00
02/02/2024	R214 On 02-May-25			Bond Future	12.59	59.8412	59.8412	59.8412	0.00
02/02/2024	R214 On 02-May-25	12.40	Call	Bond Future	3170	3	3	3	0.00
02/02/2024	R214 On 02-May-25	12.40	Put	Bond Future	4024	4	4	4	0.00
02/02/2024	R248 On 01-February-24			Bond Future	12.15	77.4840	77.4840	77.4840	0.00
02/02/2024	R248 On 02-May-24			Bond Future	12.34	74.6677	74.1904	74.6677	245,525.00
02/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	234	0	0	0	0.00
02/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	242	0	0	0	0.00
02/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	226	0	0	0	0.00
02/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	184	0	0	0	0.00
02/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	2087	2	2	2	0.00
02/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	5040	5	5	5	0.00
02/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	550	1	1	1	0.00
02/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	1740	2	2	2	0.00
02/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	6010	6	6	6	0.00
02/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	5656	5	6	5	0.00
02/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	5541	5	6	5	0.00
02/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	5599	5	6	5	0.00
02/02/2024	R248 On 01-August-24			Bond Future	12.44	76.3068	75.8190	76.3068	13,000.00
02/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	2393	3	2	3	0.00
02/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	2422	3	2	3	0.00
02/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	2365	3	2	3	0.00
02/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	3184	3	3	3	0.00
02/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	3126	3	3	3	0.00
02/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	3155	3	3	3	0.00
02/02/2024	R248 On 07-November-24			Bond Future	12.57	73.6259	73.1257	73.6259	0.00
02/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	4163	5	4	5	0.00
02/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	4196	5	4	5	0.00
02/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	4131	5	4	5	0.00
02/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	2962	3	3	3	0.00
02/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	2919	3	3	3	0.00
02/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	2941	3	3	3	0.00
02/02/2024	R248 On 06-February-25			Bond Future	12.70	75.2039	74.6963	75.2039	0.00
02/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	4107	4	4	4	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
02/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	4027	4	4	4	0.00
02/02/2024	R248 On 02-May-25			Bond Future	12.82	71.6779	71.6779	71.6779	0.00
02/02/2024	R248 On 02-May-25	12.60	Call	Bond Future	3760	4	4	4	0.00
02/02/2024	R248 On 02-May-25	12.60	Put	Bond Future	4993	5	5	5	0.00
02/02/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/02/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/02/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/02/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00