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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 01/03/2024 TO: 01/03/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/03/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/03/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/03/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/03/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/03/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/03/2024	2025 On 02-May-24			Bond Future	179.11	179.1812	179.1106	179.1812	9,015.00
01/03/2024	2025 On 01-August-24			Bond Future	181.26	181.3293	181.2551	181.3293	0.00
01/03/2024	2025 On 07-November-24			Bond Future	185.56	185.6159	185.5609	185.6159	75.00
01/03/2024	2029 On 02-May-24			Bond Future	129.05	129.0695	129.0521	129.0695	7,165.00
01/03/2024	2029 On 01-August-24			Bond Future	131.92	131.9368	131.9174	131.9368	728.00
01/03/2024	2029 On 07-November-24			Bond Future	133.65	133.6580	133.6532	133.6580	66.00
01/03/2024	2029 On 06-February-25			Bond Future	136.53	136.5232	136.5344	136.5232	0.00
01/03/2024	2029 On 06-February-25	132.40	Call	Bond Future	4134	4	4	4	0.00
01/03/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
01/03/2024	2029 On 08-May-25			Bond Future	137.96	137.9400	137.9627	137.9400	0.00
01/03/2024	2029 On 08-May-25	137.85	Call	Bond Future	113	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
01/03/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
01/03/2024	2030 On 02-May-24			Bond Future	10.17	92.8217	92.8442	92.8217	130,653.00
01/03/2024	2030 On 02-May-24	9.82	Call	Bond Future	438	0	0	0	0.00
01/03/2024	2030 On 02-May-24	9.81	Call	Bond Future	425	0	0	0	0.00
01/03/2024	2030 On 02-May-24	9.83	Call	Bond Future	451	0	0	0	0.00
01/03/2024	2030 On 02-May-24	10.16	Call	Bond Future	1023	1	1	1	1,000.00
01/03/2024	2030 On 02-May-24	11.94	Call	Bond Future	6784	7	7	7	0.00
01/03/2024	2030 On 02-May-24	9.66	Call	Bond Future	262	0	0	0	1,000.00
01/03/2024	2030 On 02-May-24	10.82	Call	Bond Future	2852	3	3	3	1,080.00
01/03/2024	2030 On 02-May-24	12.38	Call	Bond Future	8356	8	8	8	0.00
01/03/2024	2030 On 02-May-24	10.62	Call	Bond Future	2225	2	2	2	500.00
01/03/2024	2030 On 02-May-24	11.12	Call	Bond Future	3864	4	4	4	500.00
01/03/2024	2030 On 02-May-24	13.15	Call	Bond Future	11038	11	11	11	0.00
01/03/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
01/03/2024	2030 On 02-May-24	11.12	Put	Bond Future	153	0	0	0	0.00
01/03/2024	2030 On 02-May-24	10.62	Put	Bond Future	447	0	0	0	0.00
01/03/2024	2030 On 02-May-24	12.38	Put	Bond Future	3	0	0	0	1,080.00
01/03/2024	2030 On 02-May-24	10.82	Put	Bond Future	295	0	0	0	0.00
01/03/2024	2030 On 02-May-24	10.16	Put	Bond Future	1070	1	1	1	0.00
01/03/2024	2030 On 02-May-24	11.94	Put	Bond Future	16	0	0	0	1,000.00
01/03/2024	2030 On 02-May-24	9.66	Put	Bond Future	2347	2	2	2	0.00
01/03/2024	2030 On 02-May-24	9.83	Put	Bond Future	1837	2	2	2	0.00
01/03/2024	2030 On 02-May-24	9.81	Put	Bond Future	1893	2	2	2	0.00
01/03/2024	2030 On 02-May-24	9.82	Put	Bond Future	1865	2	2	2	0.00
01/03/2024	2030 On 01-August-24			Bond Future	10.25	90.8555	90.8775	90.8555	0.00
01/03/2024	2030 On 01-August-24	10.38	Call	Bond Future	1899	2	2	2	0.00
01/03/2024	2030 On 01-August-24	10.37	Call	Bond Future	1876	2	2	2	0.00
01/03/2024	2030 On 01-August-24	10.39	Call	Bond Future	1921	2	2	2	0.00
01/03/2024	2030 On 01-August-24	10.39	Put	Bond Future	1368	1	1	1	0.00
01/03/2024	2030 On 01-August-24	10.37	Put	Bond Future	1399	1	1	1	0.00
01/03/2024	2030 On 01-August-24	10.38	Put	Bond Future	1383	1	1	1	0.00
01/03/2024	2030 On 07-November-24			Bond Future	10.33	92.9791	93.0124	92.9791	1,650.00
01/03/2024	2030 On 07-November-24	10.75	Call	Bond Future	2982	3	3	3	0.00
01/03/2024	2030 On 07-November-24	10.74	Call	Bond Future	2958	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
01/03/2024	2030 On 07-November-24	10.76	Call	Bond Future	3006	3	3	3	0.00
01/03/2024	2030 On 07-November-24	10.76	Put	Bond Future	1425	1	1	1	0.00
01/03/2024	2030 On 07-November-24	10.74	Put	Bond Future	1449	1	1	1	0.00
01/03/2024	2030 On 07-November-24	10.75	Put	Bond Future	1437	1	1	1	0.00
01/03/2024	2030 On 06-February-25			Bond Future	10.43	90.9395	90.9847	90.9395	0.00
01/03/2024	2030 On 06-February-25	10.68	Call	Bond Future	2657	3	3	3	0.00
01/03/2024	2030 On 06-February-25	10.68	Put	Bond Future	1778	2	2	2	0.00
01/03/2024	2030 On 08-May-25			Bond Future	10.57	92.8079	92.8617	92.8079	0.00
01/03/2024	2030 On 08-May-25	9.93	Call	Bond Future	1309	1	1	1	0.00
01/03/2024	2030 On 08-May-25	9.93	Put	Bond Future	3545	4	4	4	0.00
01/03/2024	2032 On 02-May-24			Bond Future	11.03	86.4458	86.4252	86.4458	126,473.00
01/03/2024	2032 On 02-May-24	10.55	Call	Bond Future	280	0	0	0	0.00
01/03/2024	2032 On 02-May-24	10.56	Call	Bond Future	291	0	0	0	0.00
01/03/2024	2032 On 02-May-24	10.54	Call	Bond Future	269	0	0	0	0.00
01/03/2024	2032 On 02-May-24	10.36	Call	Bond Future	126	0	0	0	1,000.00
01/03/2024	2032 On 02-May-24	10.86	Call	Bond Future	769	1	1	1	1,000.00
01/03/2024	2032 On 02-May-24	12.90	Call	Bond Future	8255	8	8	8	0.00
01/03/2024	2032 On 02-May-24	11.81	Call	Bond Future	3826	4	4	4	0.00
01/03/2024	2032 On 02-May-24	11.21	Call	Bond Future	1681	2	2	2	0.00
01/03/2024	2032 On 02-May-24	10.57	Call	Bond Future	302	0	0	0	500.00
01/03/2024	2032 On 02-May-24	11.35	Call	Bond Future	2131	2	2	2	1,550.00
01/03/2024	2032 On 02-May-24	10.65	Call	Bond Future	404	0	0	0	1,550.00
01/03/2024	2032 On 02-May-24	13.35	Call	Bond Future	10057	10	10	10	0.00
01/03/2024	2032 On 02-May-24	10.59	Call	Bond Future	326	0	0	0	500.00
01/03/2024	2032 On 02-May-24	11.09	Call	Bond Future	1330	1	1	1	500.00
01/03/2024	2032 On 02-May-24	13.18	Call	Bond Future	9381	9	9	9	0.00
01/03/2024	2032 On 02-May-24	11.28	Call	Bond Future	1901	2	2	2	0.00
01/03/2024	2032 On 02-May-24	10.30	Call	Bond Future	94	0	0	0	8,500.00
01/03/2024	2032 On 02-May-24	11.28	Put	Bond Future	720	1	1	1	17,000.00
01/03/2024	2032 On 02-May-24	10.30	Put	Bond Future	3586	4	4	4	0.00
01/03/2024	2032 On 02-May-24	13.18	Put	Bond Future	11	0	0	0	500.00
01/03/2024	2032 On 02-May-24	11.09	Put	Bond Future	1030	1	1	1	0.00
01/03/2024	2032 On 02-May-24	13.35	Put	Bond Future	6	0	0	0	1,550.00
01/03/2024	2032 On 02-May-24	11.35	Put	Bond Future	629	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
01/03/2024	2032 On 02-May-24	10.65	Put	Bond Future	2189	2	2	2	0.00
01/03/2024	2032 On 02-May-24	11.21	Put	Bond Future	823	1	1	1	500.00
01/03/2024	2032 On 02-May-24	10.57	Put	Bond Future	2474	2	2	2	0.00
01/03/2024	2032 On 02-May-24	11.81	Put	Bond Future	250	0	0	0	500.00
01/03/2024	2032 On 02-May-24	12.90	Put	Bond Future	25	0	0	0	1,000.00
01/03/2024	2032 On 02-May-24	10.59	Put	Bond Future	2401	2	2	2	0.00
01/03/2024	2032 On 02-May-24	10.86	Put	Bond Future	1551	2	2	2	0.00
01/03/2024	2032 On 02-May-24	10.36	Put	Bond Future	3322	3	3	3	0.00
01/03/2024	2032 On 02-May-24	10.54	Put	Bond Future	2586	3	3	3	0.00
01/03/2024	2032 On 02-May-24	10.56	Put	Bond Future	2511	3	3	3	0.00
01/03/2024	2032 On 02-May-24	10.55	Put	Bond Future	2549	3	3	3	0.00
01/03/2024	2032 On 01-August-24			Bond Future	11.12	88.3452	88.3232	88.3452	0.00
01/03/2024	2032 On 01-August-24	11.14	Call	Bond Future	2023	2	2	2	0.00
01/03/2024	2032 On 01-August-24	11.15	Call	Bond Future	2047	2	2	2	0.00
01/03/2024	2032 On 01-August-24	11.13	Call	Bond Future	1998	2	2	2	0.00
01/03/2024	2032 On 01-August-24	11.13	Put	Bond Future	1959	2	2	2	0.00
01/03/2024	2032 On 01-August-24	11.15	Put	Bond Future	1917	2	2	2	0.00
01/03/2024	2032 On 01-August-24	11.14	Put	Bond Future	1938	2	2	2	0.00
01/03/2024	2032 On 07-November-24			Bond Future	11.24	86.2435	86.2311	86.2435	1,130.00
01/03/2024	2032 On 07-November-24	11.48	Call	Bond Future	3162	3	3	3	0.00
01/03/2024	2032 On 07-November-24	11.49	Call	Bond Future	3188	3	3	3	0.00
01/03/2024	2032 On 07-November-24	11.47	Call	Bond Future	3135	3	3	3	0.00
01/03/2024	2032 On 07-November-24	13.36	Call	Bond Future	9231	9	9	9	0.00
01/03/2024	2032 On 07-November-24	11.64	Call	Bond Future	3602	4	4	4	1,615.00
01/03/2024	2032 On 07-November-24	13.36	Put	Bond Future	425	0	0	0	1,615.00
01/03/2024	2032 On 07-November-24	11.64	Put	Bond Future	1834	2	2	2	0.00
01/03/2024	2032 On 07-November-24	11.47	Put	Bond Future	2108	2	2	2	0.00
01/03/2024	2032 On 07-November-24	11.49	Put	Bond Future	2074	2	2	2	0.00
01/03/2024	2032 On 07-November-24	11.48	Put	Bond Future	2091	2	2	2	0.00
01/03/2024	2032 On 06-February-25			Bond Future	11.36	88.0701	88.0679	88.0701	0.00
01/03/2024	2032 On 06-February-25	11.72	Call	Bond Future	3477	3	3	3	0.00
01/03/2024	2032 On 06-February-25	11.72	Put	Bond Future	1956	2	2	2	0.00
01/03/2024	2032 On 08-May-25			Bond Future	11.51	85.7154	85.7205	85.7154	0.00
01/03/2024	2032 On 08-May-25	10.91	Call	Bond Future	1647	2	2	2	0.00
01/03/2024	2032 On 08-May-25	10.91	Put	Bond Future	4231	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
01/03/2024	2033 On 02-May-24			Bond Future	121.08	121.4310	121.0771	121.4310	2,064.00
01/03/2024	2033 On 01-August-24			Bond Future	123.77	124.1286	123.7655	124.1286	5,737.00
01/03/2024	2033 On 07-November-24			Bond Future	125.21	125.5685	125.2109	125.5685	0.00
01/03/2024	2033 On 06-February-25			Bond Future	127.91	128.2605	127.9103	128.2605	0.00
01/03/2024	2033 On 06-February-25	124.94	Call	Bond Future	2970	3	3	3	0.00
01/03/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
01/03/2024	2033 On 08-May-25			Bond Future	129.06	129.4047	129.0577	129.4047	0.00
01/03/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
01/03/2024	2033 On 08-May-25	130.62	Put	Bond Future	1562	1	2	1	0.00
01/03/2024	2037 On 02-May-24			Bond Future	12.16	78.7939	78.8535	78.7939	73,447.00
01/03/2024	2037 On 02-May-24	11.44	Call	Bond Future	222	0	0	0	0.00
01/03/2024	2037 On 02-May-24	11.43	Call	Bond Future	214	0	0	0	0.00
01/03/2024	2037 On 02-May-24	11.45	Call	Bond Future	230	0	0	0	0.00
01/03/2024	2037 On 02-May-24	11.45	Put	Bond Future	4089	4	4	4	0.00
01/03/2024	2037 On 02-May-24	11.43	Put	Bond Future	4187	4	4	4	0.00
01/03/2024	2037 On 02-May-24	11.44	Put	Bond Future	4138	4	4	4	0.00
01/03/2024	2037 On 01-August-24			Bond Future	12.28	76.2691	76.3292	76.2691	73,191.00
01/03/2024	2037 On 01-August-24	12.10	Call	Bond Future	1922	2	2	2	0.00
01/03/2024	2037 On 01-August-24	12.09	Call	Bond Future	1897	2	2	2	0.00
01/03/2024	2037 On 01-August-24	12.11	Call	Bond Future	1948	2	2	2	1,383.00
01/03/2024	2037 On 01-August-24	13.82	Call	Bond Future	7888	8	8	8	0.00
01/03/2024	2037 On 01-August-24	13.17	Call	Bond Future	5383	5	5	5	0.00
01/03/2024	2037 On 01-August-24	13.17	Put	Bond Future	944	1	1	1	1,383.00
01/03/2024	2037 On 01-August-24	13.82	Put	Bond Future	458	0	0	0	1,383.00
01/03/2024	2037 On 01-August-24	12.11	Put	Bond Future	2813	3	3	3	0.00
01/03/2024	2037 On 01-August-24	12.09	Put	Bond Future	2867	3	3	3	0.00
01/03/2024	2037 On 01-August-24	12.10	Put	Bond Future	2840	3	3	3	0.00
01/03/2024	2037 On 07-November-24			Bond Future	12.41	78.0513	78.1219	78.0513	9,175.00
01/03/2024	2037 On 07-November-24	12.58	Call	Bond Future	3690	4	4	4	0.00
01/03/2024	2037 On 07-November-24	12.57	Call	Bond Future	3661	4	4	4	0.00
01/03/2024	2037 On 07-November-24	12.59	Call	Bond Future	3720	4	4	4	0.00
01/03/2024	2037 On 07-November-24	12.59	Put	Bond Future	2791	3	3	3	0.00
01/03/2024	2037 On 07-November-24	12.57	Put	Bond Future	2832	3	3	3	0.00
01/03/2024	2037 On 07-November-24	12.58	Put	Bond Future	2812	3	3	3	0.00

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01/03/2024	2037 On 06-February-25			Bond Future	12.54	75.4440	75.5255	75.4440	0.00
01/03/2024	2037 On 06-February-25	12.76	Call	Bond Future	3754	4	4	4	0.00
01/03/2024	2037 On 06-February-25	12.76	Put	Bond Future	2689	3	3	3	0.00
01/03/2024	2037 On 08-May-25			Bond Future	12.70	76.9919	77.0815	76.9919	0.00
01/03/2024	2037 On 08-May-25	12.25	Call	Bond Future	2457	3	2	3	0.00
01/03/2024	2037 On 08-May-25	12.25	Put	Bond Future	4727	5	5	5	0.00
01/03/2024	2038 On 02-May-24			Bond Future	133.54	132.8035	133.5388	132.8035	5,122.00
01/03/2024	2038 On 01-August-24			Bond Future	134.44	133.6922	134.4423	133.6922	0.00
01/03/2024	2038 On 07-November-24			Bond Future	137.64	136.8524	137.6359	136.8524	0.00
01/03/2024	2038 On 06-February-25			Bond Future	138.49	137.6727	138.4895	137.6727	0.00
01/03/2024	2038 On 06-February-25	135.23	Call	Bond Future	3259	2	3	2	0.00
01/03/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
01/03/2024	2038 On 08-May-25			Bond Future	141.38	140.5397	141.3849	140.5397	0.00
01/03/2024	2038 On 08-May-25	139.68	Call	Bond Future	1705	1	2	1	0.00
01/03/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
01/03/2024	2040 On 02-May-24			Bond Future	12.46	78.7166	78.7512	78.7166	146,608.00
01/03/2024	2040 On 02-May-24	11.61	Call	Bond Future	148	0	0	0	0.00
01/03/2024	2040 On 02-May-24	11.62	Call	Bond Future	154	0	0	0	0.00
01/03/2024	2040 On 02-May-24	11.60	Call	Bond Future	143	0	0	0	0.00
01/03/2024	2040 On 02-May-24	11.60	Put	Bond Future	5146	5	5	5	0.00
01/03/2024	2040 On 02-May-24	11.62	Put	Bond Future	5036	5	5	5	0.00
01/03/2024	2040 On 02-May-24	11.61	Put	Bond Future	5091	5	5	5	0.00
01/03/2024	2040 On 01-August-24			Bond Future	12.58	75.9398	75.9741	75.9398	3,312.00
01/03/2024	2040 On 01-August-24	12.33	Call	Bond Future	1866	2	2	2	0.00
01/03/2024	2040 On 01-August-24	12.34	Call	Bond Future	1892	2	2	2	0.00
01/03/2024	2040 On 01-August-24	12.32	Call	Bond Future	1841	2	2	2	0.00
01/03/2024	2040 On 01-August-24	12.32	Put	Bond Future	3294	3	3	3	0.00
01/03/2024	2040 On 01-August-24	12.34	Put	Bond Future	3232	3	3	3	0.00
01/03/2024	2040 On 01-August-24	12.33	Put	Bond Future	3263	3	3	3	0.00
01/03/2024	2040 On 07-November-24			Bond Future	12.72	77.7142	77.7584	77.7142	8,677.00
01/03/2024	2040 On 07-November-24	12.85	Call	Bond Future	3815	4	4	4	0.00
01/03/2024	2040 On 07-November-24	12.86	Call	Bond Future	3846	4	4	4	0.00
01/03/2024	2040 On 07-November-24	12.84	Call	Bond Future	3785	4	4	4	0.00
01/03/2024	2040 On 07-November-24	12.84	Put	Bond Future	3130	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
01/03/2024	2040 On 07-November-24	12.86	Put	Bond Future	3086	3	3	3	0.00
01/03/2024	2040 On 07-November-24	12.85	Put	Bond Future	3108	3	3	3	0.00
01/03/2024	2040 On 06-February-25			Bond Future	12.86	74.8488	74.9035	74.8488	0.00
01/03/2024	2040 On 06-February-25	12.95	Call	Bond Future	3628	4	4	4	0.00
01/03/2024	2040 On 06-February-25	12.95	Put	Bond Future	3150	4	3	4	0.00
01/03/2024	2040 On 08-May-25			Bond Future	13.02	76.3839	76.4460	76.3839	0.00
01/03/2024	2040 On 08-May-25	12.63	Call	Bond Future	2802	3	3	3	0.00
01/03/2024	2040 On 08-May-25	12.63	Put	Bond Future	4855	5	5	5	0.00
01/03/2024	2044 On 02-May-24			Bond Future	12.56	74.7503	74.7277	74.7503	79,376.00
01/03/2024	2044 On 02-May-24	11.66	Call	Bond Future	129	0	0	0	0.00
01/03/2024	2044 On 02-May-24	11.65	Call	Bond Future	124	0	0	0	0.00
01/03/2024	2044 On 02-May-24	11.67	Call	Bond Future	135	0	0	0	0.00
01/03/2024	2044 On 02-May-24	12.50	Call	Bond Future	1465	1	1	1	0.00
01/03/2024	2044 On 02-May-24	12.75	Call	Bond Future	2244	2	2	2	0.00
01/03/2024	2044 On 02-May-24	13.00	Call	Bond Future	3161	3	3	3	0.00
01/03/2024	2044 On 02-May-24	13.00	Put	Bond Future	761	1	1	1	10,030.00
01/03/2024	2044 On 02-May-24	12.75	Put	Bond Future	1179	1	1	1	10,030.00
01/03/2024	2044 On 02-May-24	12.50	Put	Bond Future	1777	2	2	2	4,200.00
01/03/2024	2044 On 02-May-24	11.67	Put	Bond Future	5355	5	5	5	0.00
01/03/2024	2044 On 02-May-24	11.65	Put	Bond Future	5469	5	5	5	0.00
01/03/2024	2044 On 02-May-24	11.66	Put	Bond Future	5412	5	5	5	0.00
01/03/2024	2044 On 01-August-24			Bond Future	12.68	72.0115	71.9875	72.0115	37,227.00
01/03/2024	2044 On 01-August-24	12.29	Call	Bond Future	1507	1	2	1	0.00
01/03/2024	2044 On 01-August-24	12.28	Call	Bond Future	1485	1	1	1	0.00
01/03/2024	2044 On 01-August-24	12.30	Call	Bond Future	1530	1	2	1	0.00
01/03/2024	2044 On 01-August-24	12.30	Put	Bond Future	3640	4	4	4	0.00
01/03/2024	2044 On 01-August-24	12.28	Put	Bond Future	3709	4	4	4	0.00
01/03/2024	2044 On 01-August-24	12.29	Put	Bond Future	3674	4	4	4	0.00
01/03/2024	2044 On 07-November-24			Bond Future	12.81	73.6941	73.6782	73.6941	0.00
01/03/2024	2044 On 07-November-24	12.91	Call	Bond Future	3784	4	4	4	0.00
01/03/2024	2044 On 07-November-24	12.90	Call	Bond Future	3754	4	4	4	0.00
01/03/2024	2044 On 07-November-24	12.92	Call	Bond Future	3814	4	4	4	0.00
01/03/2024	2044 On 07-November-24	12.92	Put	Bond Future	3210	3	3	3	0.00
01/03/2024	2044 On 07-November-24	12.90	Put	Bond Future	3256	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
01/03/2024	2044 On 07-November-24	12.91	Put	Bond Future	3233	3	3	3	0.00
01/03/2024	2044 On 06-February-25			Bond Future	12.94	70.8688	70.8615	70.8688	0.00
01/03/2024	2044 On 06-February-25	13.02	Call	Bond Future	3550	4	4	4	0.00
01/03/2024	2044 On 06-February-25	13.02	Put	Bond Future	3148	4	3	4	0.00
01/03/2024	2044 On 08-May-25			Bond Future	13.10	72.3219	72.3205	72.3219	0.00
01/03/2024	2044 On 08-May-25	12.72	Call	Bond Future	2885	3	3	3	0.00
01/03/2024	2044 On 08-May-25	12.72	Put	Bond Future	4889	5	5	5	0.00
01/03/2024	2046 On 02-May-24			Bond Future	113.72	114.2576	113.7187	114.2576	16,115.00
01/03/2024	2046 On 01-August-24			Bond Future	116.24	116.7956	116.2436	116.7956	0.00
01/03/2024	2046 On 07-November-24			Bond Future	116.81	117.3599	116.8079	117.3599	0.00
01/03/2024	2046 On 06-February-25			Bond Future	119.33	119.8748	119.3252	119.8748	0.00
01/03/2024	2046 On 06-February-25	114.01	Call	Bond Future	5315	6	5	6	0.00
01/03/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
01/03/2024	2046 On 08-May-25			Bond Future	119.58	120.1266	119.5752	120.1266	0.00
01/03/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
01/03/2024	2046 On 08-May-25	121.97	Put	Bond Future	2395	2	2	2	0.00
01/03/2024	2050 On 02-May-24			Bond Future	115.56	115.5742	115.5604	115.5742	14,107.00
01/03/2024	2050 On 01-August-24			Bond Future	115.83	115.8453	115.8300	115.8453	0.00
01/03/2024	2050 On 07-November-24			Bond Future	118.58	118.5838	118.5815	118.5838	0.00
01/03/2024	2050 On 06-February-25			Bond Future	118.78	118.7703	118.7820	118.7703	0.00
01/03/2024	2050 On 06-February-25	115.60	Call	Bond Future	3182	3	3	3	0.00
01/03/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
01/03/2024	2050 On 08-May-25			Bond Future	121.26	121.2429	121.2649	121.2429	0.00
01/03/2024	2050 On 08-May-25	121.16	Call	Bond Future	105	0	0	0	0.00
01/03/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
01/03/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/03/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/03/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/03/2024	AL37 On 02-May-24			Index Future	951.18	951.1000	951.1800	951.1000	0.00
01/03/2024	AL37 On 01-August-24			Index Future	972.07	971.9980	972.0690	971.9980	0.00
01/03/2024	AL37 On 07-November-24			Index Future	994.92	994.7390	994.9230	994.7390	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
01/03/2024	AL37 On 06-February-25			Index Future	1016.16	1015.8540	1016.1610	1015.8540	0.00
01/03/2024	AL37 On 08-May-25			Index Future	1037.23	1036.8300	1037.2270	1036.8300	0.00
01/03/2024	AL7T On 02-May-24			Index Future	1102.38	1102.2780	1102.3830	1102.2780	0.00
01/03/2024	AL7T On 01-August-24			Index Future	1126.59	1126.4980	1126.5930	1126.4980	0.00
01/03/2024	AL7T On 07-November-24			Index Future	1153.08	1152.8540	1153.0800	1152.8540	0.00
01/03/2024	AL7T On 06-February-25			Index Future	1177.69	1177.3250	1177.6940	1177.3250	0.00
01/03/2024	AL7T On 08-May-25			Index Future	1202.11	1201.6350	1202.1090	1201.6350	0.00
01/03/2024	ALBI On 02-May-24			Index Future	956.36	956.2450	956.3550	956.2450	94.00
01/03/2024	ALBI On 01-August-24			Index Future	977.36	977.2560	977.3580	977.2560	0.00
01/03/2024	ALBI On 07-November-24			Index Future	1000.34	1000.1200	1000.3360	1000.1200	0.00
01/03/2024	ALBI On 06-February-25			Index Future	1021.69	1021.3500	1021.6890	1021.3500	0.00
01/03/2024	ALBI On 08-May-25			Index Future	1042.87	1042.4380	1042.8700	1042.4380	0.00
01/03/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/03/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/03/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/03/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/03/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/03/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/03/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
01/03/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/03/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/03/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/03/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/03/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/03/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/03/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	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
01/03/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/03/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/03/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/03/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/03/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/03/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
01/03/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/03/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/03/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/03/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/03/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/03/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/03/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/03/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/03/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/03/2024	ES33 On 02-May-24			Bond Future	12.56	73.6063	73.6569	73.6063	0.00
01/03/2024	ES33 On 01-August-24			Bond Future	12.70	75.2415	75.2923	75.2415	0.00
01/03/2024	ES33 On 07-November-24			Bond Future	12.88	73.2169	73.2775	73.2169	0.00
01/03/2024	ES33 On 06-February-25			Bond Future	13.06	74.7841	74.8549	74.7841	0.00
01/03/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1123	1	1	1	0.00
01/03/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
01/03/2024	ES33 On 08-May-25			Bond Future	13.26	72.5356	72.6141	72.5356	0.00
01/03/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
01/03/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2158	2	2	2	0.00
01/03/2024	ES42 On 02-May-24			Bond Future	13.10	68.7721	68.7526	68.7721	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
01/03/2024	ES42 On 01-August-24			Bond Future	13.23	70.2997	70.2791	70.2997	0.00
01/03/2024	ES42 On 07-November-24			Bond Future	13.39	67.6924	67.6794	67.6924	0.00
01/03/2024	ES42 On 06-February-25			Bond Future	13.55	69.1389	69.1341	69.1389	0.00
01/03/2024	ES42 On 06-February-25	13.71	Call	Bond Future	741	1	1	1	0.00
01/03/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
01/03/2024	ES42 On 08-May-25			Bond Future	13.73	66.3062	66.3070	66.3062	0.00
01/03/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
01/03/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2324	2	2	2	0.00
01/03/2024	GOVI On 02-May-24			GOVI	942.36	942.2490	942.3630	942.2490	726.00
01/03/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
01/03/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
01/03/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
01/03/2024	GOVI On 02-May-24	950.99	Put	GOVI	86270	9	9	9	0.00
01/03/2024	GOVI On 02-May-24	950.98	Put	GOVI	86170	9	9	9	0.00
01/03/2024	GOVI On 02-May-24	950.97	Put	GOVI	86070	9	9	9	0.00
01/03/2024	GOVI On 01-August-24			GOVI	963.06	962.9530	963.0590	962.9530	0.00
01/03/2024	GOVI On 01-August-24	943.37	Call	GOVI	196890	20	20	20	0.00
01/03/2024	GOVI On 01-August-24	943.38	Call	GOVI	196790	20	20	20	0.00
01/03/2024	GOVI On 01-August-24	943.39	Call	GOVI	196690	20	20	20	0.00
01/03/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
01/03/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
01/03/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
01/03/2024	GOVI On 07-November-24			GOVI	985.70	985.4830	985.7010	985.4830	0.00
01/03/2024	GOVI On 07-November-24	948.79	Call	GOVI	369110	37	37	37	0.00
01/03/2024	GOVI On 07-November-24	948.80	Call	GOVI	369010	37	37	37	0.00
01/03/2024	GOVI On 07-November-24	948.78	Call	GOVI	369210	37	37	37	0.00
01/03/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
01/03/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
01/03/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
01/03/2024	GOVI On 06-February-25			GOVI	1006.74	1006.4010	1006.7420	1006.4010	0.00
01/03/2024	GOVI On 06-February-25	972.00	Call	GOVI	347420	34	35	34	0.00
01/03/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
01/03/2024	GOVI On 08-May-25			GOVI	1027.61	1027.1810	1027.6130	1027.1810	0.00
01/03/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	56130	5	6	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
01/03/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
01/03/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/03/2024	IGOV On 02-May-24			Index Future	348.44	348.5540	348.4350	348.5540	593.00
01/03/2024	IGOV On 01-August-24			Index Future	356.17	356.2970	356.1720	356.2970	0.00
01/03/2024	IGOV On 07-November-24			Index Future	364.63	364.7220	364.6340	364.7220	0.00
01/03/2024	IGOV On 06-February-25			Index Future	372.50	372.5450	372.4980	372.5450	0.00
01/03/2024	IGOV On 08-May-25			Index Future	380.30	380.3160	380.3000	380.3160	0.00
01/03/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
01/03/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
01/03/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
01/03/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
01/03/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
01/03/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
01/03/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
01/03/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
01/03/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
01/03/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
01/03/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
01/03/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
01/03/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
01/03/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.36	8.3560	91.6440	8.3560	0.00
01/03/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.37	91.6300	91.6350	91.6300	0.00
01/03/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.34	91.6600	91.6610	91.6600	0.00
01/03/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.33	91.6700	91.6720	91.6700	0.00
01/03/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.32	91.6800	91.6800	91.6800	0.00
01/03/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.30	91.7000	91.7040	91.7000	0.00
01/03/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.26	91.7400	91.7430	91.7400	0.00
01/03/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.22	91.7800	91.7820	91.7800	0.00
01/03/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.99	92.0100	92.0120	92.0100	0.00
01/03/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.87	92.1300	92.1320	92.1300	0.00
01/03/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.80	92.2000	92.2030	92.2000	0.00
01/03/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.80	92.2000	92.2010	92.2000	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
01/03/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.87	92.1300	92.1300	92.1300	0.00
01/03/2024	R035 On 02-May-24			Bond Future	11.74	84.3213	84.3530	84.3213	160,572.00
01/03/2024	R035 On 02-May-24	11.20	Call	Bond Future	393	0	0	0	0.00
01/03/2024	R035 On 02-May-24	11.21	Call	Bond Future	406	0	0	0	0.00
01/03/2024	R035 On 02-May-24	11.19	Call	Bond Future	381	0	0	0	0.00
01/03/2024	R035 On 02-May-24	11.19	Put	Bond Future	3341	3	3	3	0.00
01/03/2024	R035 On 02-May-24	11.21	Put	Bond Future	3254	3	3	3	0.00
01/03/2024	R035 On 02-May-24	11.20	Put	Bond Future	3297	3	3	3	0.00
01/03/2024	R035 On 01-August-24			Bond Future	11.84	86.1741	86.2055	86.1741	0.00
01/03/2024	R035 On 01-August-24	11.80	Call	Bond Future	2245	2	2	2	0.00
01/03/2024	R035 On 01-August-24	11.81	Call	Bond Future	2273	2	2	2	0.00
01/03/2024	R035 On 01-August-24	11.79	Call	Bond Future	2218	2	2	2	0.00
01/03/2024	R035 On 01-August-24	11.79	Put	Bond Future	2479	3	2	3	0.00
01/03/2024	R035 On 01-August-24	11.81	Put	Bond Future	2430	2	2	2	0.00
01/03/2024	R035 On 01-August-24	11.80	Put	Bond Future	2455	2	2	2	0.00
01/03/2024	R035 On 07-November-24			Bond Future	11.97	83.6736	83.7156	83.6736	14,838.00
01/03/2024	R035 On 07-November-24	12.18	Call	Bond Future	3813	4	4	4	0.00
01/03/2024	R035 On 07-November-24	12.19	Call	Bond Future	3842	4	4	4	0.00
01/03/2024	R035 On 07-November-24	12.17	Call	Bond Future	3783	4	4	4	0.00
01/03/2024	R035 On 07-November-24	12.17	Put	Bond Future	2771	3	3	3	0.00
01/03/2024	R035 On 07-November-24	12.19	Put	Bond Future	2730	3	3	3	0.00
01/03/2024	R035 On 07-November-24	12.18	Put	Bond Future	2750	3	3	3	0.00
01/03/2024	R035 On 06-February-25			Bond Future	12.11	85.4464	85.4995	85.4464	0.00
01/03/2024	R035 On 06-February-25	12.41	Call	Bond Future	3951	4	4	4	0.00
01/03/2024	R035 On 06-February-25	12.41	Put	Bond Future	2473	3	2	3	0.00
01/03/2024	R035 On 08-May-25			Bond Future	12.26	82.6888	82.7499	82.6888	0.00
01/03/2024	R035 On 08-May-25	11.78	Call	Bond Future	2382	2	2	2	0.00
01/03/2024	R035 On 08-May-25	11.78	Put	Bond Future	4759	5	5	5	0.00
01/03/2024	R053 On 02-May-24			Bond Future	12.39	95.0833	95.1287	95.0833	5,189.00
01/03/2024	R053 On 02-May-24	13.03	Call	Bond Future	5078	5	5	5	0.00
01/03/2024	R053 On 02-May-24	13.02	Call	Bond Future	5023	5	5	5	0.00
01/03/2024	R053 On 02-May-24	13.04	Call	Bond Future	5134	5	5	5	0.00
01/03/2024	R053 On 02-May-24	13.04	Put	Bond Future	581	1	1	1	0.00
01/03/2024	R053 On 02-May-24	13.02	Put	Bond Future	605	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
01/03/2024	R053 On 02-May-24	13.03	Put	Bond Future	593	1	1	1	0.00
01/03/2024	R053 On 01-August-24			Bond Future	12.50	97.1725	97.2179	97.1725	0.00
01/03/2024	R053 On 01-August-24	13.14	Call	Bond Future	6066	6	6	6	0.00
01/03/2024	R053 On 01-August-24	13.15	Call	Bond Future	6115	6	6	6	0.00
01/03/2024	R053 On 01-August-24	13.13	Call	Bond Future	6017	6	6	6	0.00
01/03/2024	R053 On 01-August-24	13.13	Put	Bond Future	1664	2	2	2	0.00
01/03/2024	R053 On 01-August-24	13.15	Put	Bond Future	1629	2	2	2	0.00
01/03/2024	R053 On 01-August-24	13.14	Put	Bond Future	1646	2	2	2	0.00
01/03/2024	R053 On 07-November-24			Bond Future	12.63	93.5720	93.6295	93.5720	0.00
01/03/2024	R053 On 07-November-24	12.80	Call	Bond Future	5024	5	5	5	0.00
01/03/2024	R053 On 07-November-24	12.79	Call	Bond Future	4983	5	5	5	0.00
01/03/2024	R053 On 07-November-24	12.81	Call	Bond Future	5065	5	5	5	0.00
01/03/2024	R053 On 07-November-24	12.81	Put	Bond Future	3798	4	4	4	0.00
01/03/2024	R053 On 07-November-24	12.79	Put	Bond Future	3856	4	4	4	0.00
01/03/2024	R053 On 07-November-24	12.80	Put	Bond Future	3827	4	4	4	0.00
01/03/2024	R053 On 06-February-25			Bond Future	12.76	95.5524	95.6227	95.5524	0.00
01/03/2024	R053 On 06-February-25	12.94	Call	Bond Future	4979	6	5	6	0.00
01/03/2024	R053 On 06-February-25	12.94	Put	Bond Future	3737	4	4	4	0.00
01/03/2024	R053 On 08-May-25			Bond Future	12.90	91.6450	91.7247	91.6450	0.00
01/03/2024	R053 On 08-May-25	12.64	Call	Bond Future	3967	4	4	4	0.00
01/03/2024	R053 On 08-May-25	12.64	Put	Bond Future	5810	6	6	6	0.00
01/03/2024	R186 On 02-May-24			Bond Future	8.98	107.4395	107.4255	107.4395	93,097.00
01/03/2024	R186 On 02-May-24	8.00	Call	Bond Future	3	0	0	0	0.00
01/03/2024	R186 On 02-May-24	7.99	Call	Bond Future	3	0	0	0	0.00
01/03/2024	R186 On 02-May-24	8.01	Call	Bond Future	4	0	0	0	0.00
01/03/2024	R186 On 02-May-24	9.73	Call	Bond Future	1845	2	2	2	2,030.00
01/03/2024	R186 On 02-May-24	10.40	Call	Bond Future	3287	3	3	3	0.00
01/03/2024	R186 On 02-May-24	10.40	Put	Bond Future	21	0	0	0	2,030.00
01/03/2024	R186 On 02-May-24	9.73	Put	Bond Future	101	0	0	0	0.00
01/03/2024	R186 On 02-May-24	8.01	Put	Bond Future	2305	2	2	2	0.00
01/03/2024	R186 On 02-May-24	7.99	Put	Bond Future	2353	2	2	2	0.00
01/03/2024	R186 On 02-May-24	8.00	Put	Bond Future	2329	2	2	2	0.00
01/03/2024	R186 On 01-August-24			Bond Future	8.98	104.4919	104.4764	104.4919	0.00
01/03/2024	R186 On 01-August-24	8.69	Call	Bond Future	469	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
01/03/2024	R186 On 01-August-24	8.68	Call	Bond Future	459	0	0	0	0.00
01/03/2024	R186 On 01-August-24	8.70	Call	Bond Future	478	0	0	0	0.00
01/03/2024	R186 On 01-August-24	8.70	Put	Bond Future	1088	1	1	1	0.00
01/03/2024	R186 On 01-August-24	8.68	Put	Bond Future	1112	1	1	1	0.00
01/03/2024	R186 On 01-August-24	8.69	Put	Bond Future	1100	1	1	1	0.00
01/03/2024	R186 On 07-November-24			Bond Future	9.00	106.9347	106.9311	106.9347	35,599.00
01/03/2024	R186 On 07-November-24	9.14	Call	Bond Future	1170	1	1	1	0.00
01/03/2024	R186 On 07-November-24	9.15	Call	Bond Future	1182	1	1	1	0.00
01/03/2024	R186 On 07-November-24	9.13	Call	Bond Future	1158	1	1	1	0.00
01/03/2024	R186 On 07-November-24	9.13	Put	Bond Future	910	1	1	1	0.00
01/03/2024	R186 On 07-November-24	9.15	Put	Bond Future	897	1	1	1	0.00
01/03/2024	R186 On 07-November-24	9.14	Put	Bond Future	903	1	1	1	0.00
01/03/2024	R186 On 06-February-25			Bond Future	9.06	103.8853	103.8944	103.8853	0.00
01/03/2024	R186 On 06-February-25	9.03	Call	Bond Future	1050	1	1	1	0.00
01/03/2024	R186 On 06-February-25	9.03	Put	Bond Future	1095	1	1	1	0.00
01/03/2024	R186 On 08-May-25			Bond Future	9.18	106.0201	106.0382	106.0201	0.00
01/03/2024	R186 On 08-May-25	8.47	Call	Bond Future	505	0	1	0	0.00
01/03/2024	R186 On 08-May-25	8.47	Put	Bond Future	1565	2	2	2	0.00
01/03/2024	R202 On 02-May-24			Bond Future	259.68	259.7091	259.6780	259.7091	4,848.00
01/03/2024	R202 On 01-August-24			Bond Future	260.37	260.4015	260.3666	260.4015	0.00
01/03/2024	R202 On 07-November-24			Bond Future	266.55	266.5571	266.5515	266.5571	6.00
01/03/2024	R202 On 06-February-25			Bond Future	267.09	267.0617	267.0877	267.0617	0.00
01/03/2024	R202 On 06-February-25	266.79	Call	Bond Future	298	0	0	0	0.00
01/03/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
01/03/2024	R202 On 08-May-25			Bond Future	272.67	272.6232	272.6721	272.6232	0.00
01/03/2024	R202 On 08-May-25	272.31	Call	Bond Future	362	0	0	0	0.00
01/03/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
01/03/2024	R209 On 02-May-24			Bond Future	11.86	65.2529	65.3049	65.2529	13,185.00
01/03/2024	R209 On 02-May-24	11.18	Call	Bond Future	199	0	0	0	0.00
01/03/2024	R209 On 02-May-24	11.19	Call	Bond Future	207	0	0	0	0.00
01/03/2024	R209 On 02-May-24	11.17	Call	Bond Future	192	0	0	0	0.00
01/03/2024	R209 On 02-May-24	11.17	Put	Bond Future	3544	4	4	4	0.00
01/03/2024	R209 On 02-May-24	11.19	Put	Bond Future	3458	3	3	3	0.00
01/03/2024	R209 On 02-May-24	11.18	Put	Bond Future	3501	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
01/03/2024	R209 On 01-August-24			Bond Future	11.96	66.6867	66.7391	66.6867	1,690.00
01/03/2024	R209 On 01-August-24	11.79	Call	Bond Future	1578	2	2	2	0.00
01/03/2024	R209 On 01-August-24	11.80	Call	Bond Future	1600	2	2	2	0.00
01/03/2024	R209 On 01-August-24	11.78	Call	Bond Future	1555	2	2	2	0.00
01/03/2024	R209 On 01-August-24	11.78	Put	Bond Future	2412	2	2	2	0.00
01/03/2024	R209 On 01-August-24	11.80	Put	Bond Future	2362	2	2	2	0.00
01/03/2024	R209 On 01-August-24	11.79	Put	Bond Future	2387	2	2	2	0.00
01/03/2024	R209 On 07-November-24			Bond Future	12.08	65.0888	65.1501	65.0888	5,237.00
01/03/2024	R209 On 07-November-24	12.22	Call	Bond Future	3110	3	3	3	0.00
01/03/2024	R209 On 07-November-24	12.21	Call	Bond Future	3084	3	3	3	0.00
01/03/2024	R209 On 07-November-24	12.23	Call	Bond Future	3135	3	3	3	0.00
01/03/2024	R209 On 07-November-24	12.23	Put	Bond Future	2473	2	2	2	0.00
01/03/2024	R209 On 07-November-24	12.21	Put	Bond Future	2511	2	3	2	0.00
01/03/2024	R209 On 07-November-24	12.22	Put	Bond Future	2492	2	2	2	0.00
01/03/2024	R209 On 06-February-25			Bond Future	12.21	66.4673	66.5378	66.4673	0.00
01/03/2024	R209 On 06-February-25	12.44	Call	Bond Future	3251	3	3	3	0.00
01/03/2024	R209 On 06-February-25	12.44	Put	Bond Future	2221	2	2	2	0.00
01/03/2024	R209 On 08-May-25			Bond Future	12.34	64.6782	64.7557	64.6782	0.00
01/03/2024	R209 On 08-May-25	11.89	Call	Bond Future	2135	2	2	2	0.00
01/03/2024	R209 On 08-May-25	11.89	Put	Bond Future	4159	4	4	4	0.00
01/03/2024	R210 On 02-May-24			Bond Future	233.43	233.4192	233.4320	233.4192	198.00
01/03/2024	R210 On 01-August-24			Bond Future	238.61	238.6046	238.6149	238.6046	300.00
01/03/2024	R210 On 07-November-24			Bond Future	240.95	240.9152	240.9531	240.9152	60.00
01/03/2024	R210 On 06-February-25			Bond Future	246.15	246.0789	246.1465	246.0789	0.00
01/03/2024	R210 On 06-February-25	239.61	Call	Bond Future	6537	6	7	6	0.00
01/03/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
01/03/2024	R210 On 08-May-25			Bond Future	247.89	247.8032	247.8925	247.8032	0.00
01/03/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
01/03/2024	R210 On 08-May-25	248.03	Put	Bond Future	138	0	0	0	0.00
01/03/2024	R213 On 02-May-24			Bond Future	10.66	83.8704	83.8508	83.8704	25,824.00
01/03/2024	R213 On 02-May-24	10.29	Call	Bond Future	444	0	0	0	0.00
01/03/2024	R213 On 02-May-24	10.28	Call	Bond Future	431	0	0	0	0.00
01/03/2024	R213 On 02-May-24	10.30	Call	Bond Future	458	0	0	0	0.00
01/03/2024	R213 On 02-May-24	10.30	Put	Bond Future	2015	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
01/03/2024	R213 On 02-May-24	10.28	Put	Bond Future	2074	2	2	2	0.00
01/03/2024	R213 On 02-May-24	10.29	Put	Bond Future	2044	2	2	2	0.00
01/03/2024	R213 On 01-August-24			Bond Future	10.74	85.7133	85.6923	85.7133	0.00
01/03/2024	R213 On 01-August-24	10.88	Call	Bond Future	2081	2	2	2	0.00
01/03/2024	R213 On 01-August-24	10.87	Call	Bond Future	2057	2	2	2	0.00
01/03/2024	R213 On 01-August-24	10.86	Call	Bond Future	2034	2	2	2	0.00
01/03/2024	R213 On 01-August-24	10.86	Put	Bond Future	1561	2	2	2	0.00
01/03/2024	R213 On 01-August-24	10.87	Put	Bond Future	1544	2	2	2	0.00
01/03/2024	R213 On 01-August-24	10.88	Put	Bond Future	1527	1	2	1	0.00
01/03/2024	R213 On 07-November-24			Bond Future	10.85	84.1563	84.1445	84.1563	10,002.00
01/03/2024	R213 On 07-November-24	11.22	Call	Bond Future	3186	3	3	3	0.00
01/03/2024	R213 On 07-November-24	11.23	Call	Bond Future	3211	3	3	3	0.00
01/03/2024	R213 On 07-November-24	11.21	Call	Bond Future	3161	3	3	3	0.00
01/03/2024	R213 On 07-November-24	11.21	Put	Bond Future	1744	2	2	2	0.00
01/03/2024	R213 On 07-November-24	11.23	Put	Bond Future	1716	2	2	2	0.00
01/03/2024	R213 On 07-November-24	11.22	Put	Bond Future	1730	2	2	2	0.00
01/03/2024	R213 On 06-February-25			Bond Future	10.97	85.9400	85.9382	85.9400	0.00
01/03/2024	R213 On 06-February-25	11.35	Call	Bond Future	3232	3	3	3	0.00
01/03/2024	R213 On 06-February-25	11.35	Put	Bond Future	1791	2	2	2	0.00
01/03/2024	R213 On 08-May-25			Bond Future	11.11	84.1479	84.1531	84.1479	0.00
01/03/2024	R213 On 08-May-25	10.52	Call	Bond Future	1569	2	2	2	0.00
01/03/2024	R213 On 08-May-25	10.52	Put	Bond Future	3806	4	4	4	0.00
01/03/2024	R214 On 02-May-24			Bond Future	12.29	60.4269	60.4068	60.4269	23,477.00
01/03/2024	R214 On 02-May-24	11.47	Call	Bond Future	137	0	0	0	0.00
01/03/2024	R214 On 02-May-24	11.48	Call	Bond Future	143	0	0	0	0.00
01/03/2024	R214 On 02-May-24	11.46	Call	Bond Future	132	0	0	0	0.00
01/03/2024	R214 On 02-May-24	13.52	Call	Bond Future	5517	6	6	6	0.00
01/03/2024	R214 On 02-May-24	12.87	Call	Bond Future	3116	3	3	3	0.00
01/03/2024	R214 On 02-May-24	12.12	Call	Bond Future	958	1	1	1	10,000.00
01/03/2024	R214 On 02-May-24	12.14	Call	Bond Future	1000	1	1	1	5,110.00
01/03/2024	R214 On 02-May-24	12.14	Put	Bond Future	1729	2	2	2	0.00
01/03/2024	R214 On 02-May-24	12.87	Put	Bond Future	481	0	0	0	15,110.00
01/03/2024	R214 On 02-May-24	12.12	Put	Bond Future	1783	2	2	2	0.00
01/03/2024	R214 On 02-May-24	13.52	Put	Bond Future	130	0	0	0	15,110.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2024	R214 On 02-May-24	11.46	Put	Bond Future	4282	4	4	4	0.00
01/03/2024	R214 On 02-May-24	11.48	Put	Bond Future	4188	4	4	4	0.00
01/03/2024	R214 On 02-May-24	11.47	Put	Bond Future	4235	4	4	4	0.00
01/03/2024	R214 On 01-August-24			Bond Future	12.39	61.7546	61.7334	61.7546	0.00
01/03/2024	R214 On 01-August-24	12.18	Call	Bond Future	1600	2	2	2	0.00
01/03/2024	R214 On 01-August-24	12.16	Call	Bond Future	1556	2	2	2	0.00
01/03/2024	R214 On 01-August-24	12.17	Call	Bond Future	1578	2	2	2	0.00
01/03/2024	R214 On 01-August-24	12.17	Put	Bond Future	2635	3	3	3	0.00
01/03/2024	R214 On 01-August-24	12.16	Put	Bond Future	2661	3	3	3	0.00
01/03/2024	R214 On 01-August-24	12.18	Put	Bond Future	2609	3	3	3	0.00
01/03/2024	R214 On 07-November-24			Bond Future	12.51	59.8916	59.8768	59.8916	0.00
01/03/2024	R214 On 07-November-24	12.61	Call	Bond Future	3138	3	3	3	0.00
01/03/2024	R214 On 07-November-24	12.60	Call	Bond Future	3112	3	3	3	0.00
01/03/2024	R214 On 07-November-24	12.62	Call	Bond Future	3164	3	3	3	0.00
01/03/2024	R214 On 07-November-24	12.62	Put	Bond Future	2678	2	3	2	0.00
01/03/2024	R214 On 07-November-24	12.60	Put	Bond Future	2718	3	3	3	0.00
01/03/2024	R214 On 07-November-24	12.61	Put	Bond Future	2698	3	3	3	0.00
01/03/2024	R214 On 06-February-25			Bond Future	12.64	61.1604	61.1526	61.1604	0.00
01/03/2024	R214 On 06-February-25	12.71	Call	Bond Future	3024	3	3	3	0.00
01/03/2024	R214 On 06-February-25	12.71	Put	Bond Future	2712	3	3	3	0.00
01/03/2024	R214 On 08-May-25			Bond Future	12.77	59.1114	59.1085	59.1114	0.00
01/03/2024	R214 On 08-May-25	12.40	Call	Bond Future	2388	3	2	3	0.00
01/03/2024	R214 On 08-May-25	12.40	Put	Bond Future	4093	4	4	4	0.00
01/03/2024	R248 On 02-May-24			Bond Future	12.47	73.4262	73.4316	73.4262	245,790.00
01/03/2024	R248 On 02-May-24	11.47	Call	Bond Future	76	0	0	0	0.00
01/03/2024	R248 On 02-May-24	11.48	Call	Bond Future	80	0	0	0	0.00
01/03/2024	R248 On 02-May-24	11.46	Call	Bond Future	73	0	0	0	0.00
01/03/2024	R248 On 02-May-24	11.40	Call	Bond Future	55	0	0	0	0.00
01/03/2024	R248 On 02-May-24	12.40	Call	Bond Future	1429	1	1	1	0.00
01/03/2024	R248 On 02-May-24	13.16	Call	Bond Future	4212	4	4	4	0.00
01/03/2024	R248 On 02-May-24	13.16	Put	Bond Future	480	0	0	0	0.00
01/03/2024	R248 On 02-May-24	12.40	Put	Bond Future	1840	2	2	2	0.00
01/03/2024	R248 On 02-May-24	11.40	Put	Bond Future	6640	7	7	7	0.00
01/03/2024	R248 On 02-May-24	11.46	Put	Bond Future	6262	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
01/03/2024	R248 On 02-May-24	11.48	Put	Bond Future	6138	6	6	6	0.00
01/03/2024	R248 On 02-May-24	11.47	Put	Bond Future	6200	6	6	6	0.00
01/03/2024	R248 On 01-August-24			Bond Future	12.58	75.0396	75.0442	75.0396	13,000.00
01/03/2024	R248 On 01-August-24	12.31	Call	Bond Future	1876	2	2	2	0.00
01/03/2024	R248 On 01-August-24	12.32	Call	Bond Future	1901	2	2	2	0.00
01/03/2024	R248 On 01-August-24	12.30	Call	Bond Future	1850	2	2	2	0.00
01/03/2024	R248 On 01-August-24	12.30	Put	Bond Future	3444	3	3	3	0.00
01/03/2024	R248 On 01-August-24	12.32	Put	Bond Future	3380	3	3	3	0.00
01/03/2024	R248 On 01-August-24	12.31	Put	Bond Future	3412	3	3	3	0.00
01/03/2024	R248 On 07-November-24			Bond Future	12.71	72.3423	72.3555	72.3423	0.00
01/03/2024	R248 On 07-November-24	12.79	Call	Bond Future	3761	4	4	4	0.00
01/03/2024	R248 On 07-November-24	12.80	Call	Bond Future	3791	4	4	4	0.00
01/03/2024	R248 On 07-November-24	12.78	Call	Bond Future	3730	4	4	4	0.00
01/03/2024	R248 On 07-November-24	12.78	Put	Bond Future	3332	3	3	3	0.00
01/03/2024	R248 On 07-November-24	12.80	Put	Bond Future	3284	3	3	3	0.00
01/03/2024	R248 On 07-November-24	12.79	Put	Bond Future	3308	3	3	3	0.00
01/03/2024	R248 On 06-February-25			Bond Future	12.84	73.8746	73.8969	73.8746	0.00
01/03/2024	R248 On 06-February-25	12.71	Call	Bond Future	3077	4	3	4	0.00
01/03/2024	R248 On 06-February-25	12.71	Put	Bond Future	3796	4	4	4	0.00
01/03/2024	R248 On 08-May-25			Bond Future	12.98	70.9418	70.9705	70.9418	0.00
01/03/2024	R248 On 08-May-25	12.60	Call	Bond Future	2886	3	3	3	0.00
01/03/2024	R248 On 08-May-25	12.60	Put	Bond Future	4972	5	5	5	0.00
01/03/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
01/03/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
01/03/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
01/03/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00